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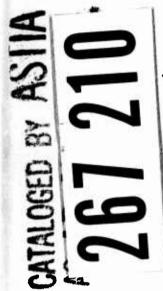
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Tables of Lebedev, Mehler, and Generalized Mehler Transforms

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TABLES OF

LEBEDEV, MEHLER, AND GENERALIZED MEHLER TRANSFORMS

by

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#### Introduction

Inversion formulas with kernels containing Bessel functions of purely imaginary order [1, vol. 2] and Legendre functions of complex index with the real part  $-\frac{1}{2}$  (conical functions) [1, vol. 1] as variable have become prominent in recent times as methods in solving certain boundary value problems of the wave or heat conduction equation involving wedge or conically shaped boundaries. [3], [4], [6], [10], [11], [13].

These inversion formulas are:

#### A. Lebedev transform [7]

$$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx,$$

$$f(x) = 2\pi^{-2}x \sinh(\pi x) \int_{0}^{\infty} y^{-1}K_{ix}(y) g(y) dy.$$

$$K_{ix}(y) \text{ is the modified Hankel function } [K_{ix}(y) = \int_{0}^{\infty} \exp(-y \cosh t) \cos(xt) dt].$$

### B. Mehler transform [5], [8], [9]

$$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx,$$

(2) 
$$f(x) = x \tanh (\pi x) \int_{1}^{\infty} P_{1x-\frac{1}{2}}(y) g(y) dy.$$

#### C. Generalized Mehler transform [12]

$$g(y) = \int_{0}^{\infty} f(x) P_{1x-\frac{1}{2}}^{k}(y) dx,$$

$$f(x) = \pi^{-1}x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \int_{1}^{\infty} g(y) P_{1x-\frac{1}{2}}^{k}(y) dy.$$

For the condition of validity of the above formulas see the quoted literature. From formula 26 [1, vol. 1, p. 129] (see also the list of notations at the end of this report),

(4) 
$$\begin{split} P_{1x-\frac{1}{2}}^{k}(\cosh a) &= (2\pi \sinh a)^{-\frac{1}{2}} \{ \exp(-iax) \; \frac{\Gamma(-ix)}{\Gamma(\frac{1}{2}-k-ix)} \; _{2}F_{1}[\frac{1}{2}+k,\frac{1}{2}-k; \\ \\ 1+ix; -\frac{1}{2}\exp(-a) \; \mathrm{csch} \; a] \; + \; \exp(iax) \; \frac{\Gamma(ix)}{\Gamma(\frac{1}{2}-k+ix)} \; \cdot \\ \\ \cdot \; _{2}F_{1}[\frac{1}{2}+k,\frac{1}{2}-k; 1-ix; -\frac{1}{2}\exp(-a) \; \mathrm{csch} \; a] \}. \end{split}$$

This function obviously is an even function of  $\mathbf{x}$  and is real for real parameters and real  $\mathbf{x}$ .

The special case  $\,\mathbf{k}=0\,$  in (3) yields the case (2). Furthermore from (4)

$$P_{1x-\frac{1}{2}}^{\frac{1}{2}}(\cosh a) = (2/\pi)^{\frac{1}{2}}(\sinh a)^{-\frac{1}{2}}\cos(ax),$$
(5)
$$P_{1x-\frac{1}{2}}^{\frac{1}{2}}(\cosh a) = (2/\pi)^{\frac{1}{2}}(\sinh a)^{-\frac{1}{2}}\sin(ax).$$

Therefore from (3) for  $k = \frac{1}{2}$  putting  $y = \cosh a$ ,

(sinh a)
$$\frac{1}{2}$$
g(cosh a) =  $(2/\pi)^{\frac{1}{2}} \int_{0}^{\infty} f(x) \cos(xa) dx$ ,  
(6)
$$f(x) = (2/\pi)^{\frac{1}{2}} \int_{0}^{\infty} g(\cosh a) (\sinh a)^{\frac{1}{2}} \cos(xa) da.$$

For  $k = -\frac{1}{2}$ 

$$(\sinh a)^{\frac{1}{2}}g(\cosh a) = (2/\pi)^{\frac{1}{2}} \int_{0}^{\infty} x^{-1}f(x) \sin(xa) dx,$$
(7)
$$x^{-1}f(x) = (2/\pi)^{\frac{1}{2}} \int_{0}^{\infty} g(\cosh a) (\sinh a)^{\frac{1}{2}} \sin(xa) da.$$

But these are the Fourier cosine and the Fourier sine transformation formulas which are therefore a special case of (3).

The behavior of the kernel functions in (1), (2), (3) for large positive values of x and fixed argument y is of great importance. One has [1, vol. 2, p. 88],

(8) 
$$K_{ix}(y) \sim (2\pi/x)^{\frac{1}{2}} \exp(-\frac{\pi}{2} x) \sin [x \log (2x/y) - x + \frac{\pi}{4}]$$

for large positive x and fixed y. Furthermore, from (4),

(9) 
$$P_{ix-\frac{1}{2}}^{k}(y) \sim (2\pi \sinh a)^{-\frac{1}{2}}x^{k-\frac{1}{2}}[\exp(-iax-i\frac{\pi}{2}k+i\frac{\tau}{4}) + \exp(iax+i\frac{\pi}{2}k-i\frac{\pi}{4})]$$
 for large positive  $x$  and fixed  $y = \cosh a$ .

Of further importance are representations of the different types of waves in the form of an integral transform of the kind expressed in (1), (2), and (3). Such representations are:

#### Cylindrical wave

(10) 
$$K_0[\beta(r^2 + r'^2 - 2rr'\cos\phi)^{\frac{1}{2}}] = \frac{2}{\pi} \int_0^\infty K_{ix}(\beta r)K_{ix}(\beta r')\cosh[x(\pi - |\Phi|)]dx,$$

$$0 \le \Phi \le 2\pi.$$

#### Spherical wave

(11) 
$$(R^{2} + R^{2} - 2RR^{2} \cos \theta)^{-\frac{1}{2}} \exp[-\beta (R^{2} + R^{2} - 2RR^{2} \cos \theta)^{\frac{1}{2}}]$$

$$= \frac{2}{\pi} (RR^{2})^{-\frac{1}{2}} \int_{0}^{\infty} x \tanh(\pi x) P_{ix-\frac{1}{2}}(-\cos \theta) K_{ix}(\beta R) K_{ix}(\beta R^{2}) dx,$$

$$0 \le \theta \le 2\pi$$

#### Generalized spherical wave

The following tables (A), (B), (C) represent a list of integral transforms of the type (1), (2), (3). Most of the results displayed here are new and have been taken from unpublished material of the authors.

Certain combinations of Bessel functions which occur on the r.h.s. of these tables can be replaced by other combinations such as:

(13) 
$$J_{\alpha}(x) \cos(\frac{1}{2}\pi\alpha) - Y_{\alpha}(x) \sin(\frac{1}{2}\pi\alpha) = \frac{1}{2}\sec(\frac{1}{2}\pi\alpha) \left[ J_{\alpha}(x) + J_{-\alpha}(x) \right]$$
 
$$= -\frac{1}{2}\csc(\frac{1}{2}\pi\alpha) \left[ Y_{\alpha}(x) - Y_{-\alpha}(x) \right],$$

(14) 
$$J_{\alpha}(x) \sin(\frac{1}{2}\pi\alpha) + Y_{\alpha}(x) \cos(\frac{1}{2}\pi\alpha) = \frac{1}{2}\csc(\frac{1}{2}\pi\alpha) [J_{\alpha}(x) - J_{-\alpha}(x)]$$

$$= \frac{1}{2}\sec(\frac{1}{2}\pi\alpha) [Y_{\alpha}(x) + Y_{-\alpha}(x)],$$

(15) 
$$J_{\alpha}(x)Y_{-\alpha}(y) + J_{-\alpha}(y)Y_{\alpha}(x) = \csc(\pi\alpha) [J_{\alpha}(x)J_{\alpha}(y) - J_{-\alpha}(x)J_{-\alpha}(y)]$$
  

$$= \csc(\pi\alpha) [Y_{-\alpha}(x)Y_{-\alpha}(y) - Y_{\alpha}(x)Y_{\alpha}(y)],$$

$$J_{\alpha}(x)Y_{\alpha}(y) - Y_{\alpha}(x)J_{\alpha}(y) = J_{-\alpha}(x)Y_{-\alpha}(x) - Y_{-\alpha}(x)J_{-\alpha}(y)$$

$$= \csc(\pi\alpha) [J_{\alpha}(y)J_{-\alpha}(x) - J_{\alpha}(x)J_{-\alpha}(y)],$$

$$\begin{split} (17) \quad & J_{\alpha}(x)Y_{-\alpha}(y) - J_{-\alpha}(x)Y_{\alpha}(y) = \sin(\pi\alpha) \left[ J_{\alpha}(x)J_{\alpha}(y) + Y_{\alpha}(x)Y_{\alpha}(y) \right] \\ \\ & = \sin(\pi\alpha) \left[ J_{-\alpha}(x)J_{-\alpha}(y) + Y_{-\alpha}(x)Y_{-\alpha}(y) \right]. \end{split}$$

Table A

Lebedev Transform

$$g(y) = \int_{0}^{\infty} f(x)K_{ix}(y)dx$$

$$f(x) = 2\pi^{-2} \sinh(\pi x) \int_{0}^{\infty} y^{-1}K_{ix}(y)g(y)dy$$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
x <sup>2</sup>	½πy exp (-y)
x <sup>2</sup> n	$\frac{1}{2}\pi (-1)^n \left[ \frac{d^{2n}}{dz^{2n}} \exp(-y \cosh z) \right]_{z=0}$
$(a^2 + x^2)^{-1}$	$\frac{1}{2}\pi a^{-1} \int_{0}^{\infty} \exp(-y \cosh t - at) dt$
$(a^2 + x^2)^{-\frac{1}{2}}$	$\int_{0}^{\infty} \exp(-y \cosh t) K_{0}(at) dt$
exp(-ax)	$a \int_{0}^{\infty} (a^{2} + t^{2})^{-1} \exp(-y \cosh t) dt$
cos(ax)	$\frac{1}{2}$ π exp (-y cosh a)
x sin (ax)	½πy sinha exp(-y cosha)
sin(ax) sinh(bx)	$\frac{1}{2}$ π exp (-y cos b cosh a) sin (y sin b sinh a)
cos (ax) cosh (bx)	$\frac{1}{2}$ π exp (-y cos b cosh a) cos(y sin b sinh a)
sinh(ax) sinh (bx)	$\frac{1}{2}$ π exp (-y cos a cos b)sinh(y sin a sin b) $a + b \le \frac{1}{2}$ π
cosh(ax) cosh (bx)	$\frac{1}{2}$ π exp (-y cos a cos b)cosh(y sin a sin b) a + b $\leq \frac{1}{2}$ π

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
sech (½πx)	$\frac{1}{2}\pi\{1 - y[K_{O}(y)L_{-1}(y) + L_{O}(y)K_{1}(y)]\}$
sech (πx) cosh (ax)	$\frac{\frac{1}{2}\pi \exp (y \cos a) \operatorname{Erfc}[(2y)^{\frac{1}{2}} \cos(\frac{1}{2}a) ]}{a \leq \frac{3\pi}{2}}$
sech (ἐπx) cosh (ax)	$y \int_{0}^{\infty} (y^{2} + t^{2})^{-\frac{1}{2}} \exp(-t \cos a) K_{1}[(y^{2} + t^{2})^{\frac{1}{2}}]$ $a \leq \pi$
csch(½πx) sinh (ax)	$ \sin a \int_{0}^{\infty} \exp(-t\cos a) K_{0}[(y^{2} + t^{2})^{\frac{1}{2}}] $ $ a \leq \pi $
csch(πx) sinh (ax)	$\frac{1}{2}\sin a \int_{0}^{\infty} \exp(-t\cos a)K_{0}(y+t)dt$ $a \leq \frac{3\pi}{2}$
tanh (πx) sinh (ax)	$\frac{1}{2}$ π exp (-y cos a) Erf[(2y) $\frac{1}{2}$ sin ( $\frac{1}{2}$ a)] $a \leq \frac{1}{2}$ π
$\operatorname{sech}(\pi x) \operatorname{sinh}(ax) \operatorname{sinh}(bx)$	$\frac{1}{4}\pi \left\{ \exp[y\cos(a+b)] \operatorname{Erfc}[(2y)^{\frac{1}{2}}\cos(\frac{1}{2}a+\frac{1}{2}b)] \right\} - \exp[y\cos(a-b)] \operatorname{Erfc}[(2y)^{\frac{1}{2}}\cos(\frac{1}{2}a-\frac{1}{2}b)] \right\}.$ $a+b \leq \frac{3\pi}{2}$
. sech (πx) cosh (ax) cosh (bx) .	$\frac{1}{4}\pi \left\{ \exp[y\cos(a+b)] \operatorname{Erfc}\left[ (2y)^{\frac{1}{2}}\cos(\frac{1}{2}a+\frac{1}{2}b) \right] \right.$ $+ \exp[y\cos(a-b)] \operatorname{Erfc}\left[ (2y)^{\frac{1}{2}}\cos(\frac{1}{2}a-\frac{1}{2}b) \right] \right\}$ $a+b \ge \frac{3\pi}{2}$
x tanh (½ πx)	yK <sub>O</sub> (y)

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{1x}(y) dx$
csch(bx)sinh(πx)cosh(ax)	$\frac{\frac{1}{2}\pi^2b^{-1}\sum\limits_{n=0}^{\infty}(-1)^n\epsilon_nI_{n\frac{\pi}{b}}(y)\cos(n\pi a/b)}{b-a\geq \frac{1}{2}\pi}$
tanh(πx)sinh(bx)csch(ax)	$\frac{1}{4}\pi \left\{ \exp\left[-y\cos\left(b+a\right)\right] \operatorname{Erf}\left[\left(2y\right)^{\frac{1}{2}}\sin\left(\frac{1}{2}b+\frac{1}{2}a\right)\right] \right\}$ $+\exp\left[-y\cos\left(b-a\right)\right] \operatorname{Erf}\left[\left(2y\right)^{\frac{1}{2}}\sin\left(\frac{1}{2}b-\frac{1}{2}a\right)\right] \right\}$ $a+b\leq \frac{1}{2}\pi$
$x \sinh(\pi x) \Gamma(k + \frac{1}{2} ix) \Gamma(k - \frac{1}{2} ix)$	$2^{1-2k}\pi^2y^{2k}$ $0 \le \operatorname{Re} k \le \frac{1}{4}$
x sinh (πx) $\Gamma(k - \frac{1}{2}ix)\Gamma(k + \frac{1}{2}ix)$ • • $\Gamma(\frac{1}{2} - k - \frac{1}{2}ix)\Gamma(\frac{1}{2} - k + \frac{1}{2}ix)$	2 <sup>3</sup> /2 <sup>5</sup> y <sup>2</sup> k <sub>½-2k</sub> (y)
$x \tanh(\frac{1}{2}\pi x) P_{\frac{1}{2}ix-\frac{1}{2}}(z)$	$yK_{0}[y(\frac{1}{2}+\frac{1}{2}z)^{\frac{1}{2}}]$
x tanh ( $\pi x$ ) $P_{ix-\frac{1}{2}}(z)$	$\left(\frac{1}{2}\pi y\right)^{\frac{1}{2}}\exp(-zy)$
x sech ( $\pi x$ ) tanh( $\pi x$ ) $P_{1x-\frac{1}{2}}(z)$	$-(2\pi)^{-\frac{1}{2}}y^{\frac{1}{2}}\exp(zy)\text{Ei}(-zy_{\parallel}-y)$
x sinh ( $\pi$ x) sech ( $2\pi$ x) $P_{i2x-\frac{1}{2}}(z)$	$2^{-\frac{7}{4}y^{\frac{1}{4}}} \exp(\frac{1}{2}z^{2}y - \frac{1}{2}y) D_{\frac{3}{2}}[z(2y)^{\frac{1}{2}}]$
$x \sinh(\frac{1}{2}\pi x)[P_{ix-\frac{1}{2}}(z)]^2$	$\frac{1}{2}\pi y \{J_0[\frac{1}{2}y(z^2 - 1)^{\frac{1}{2}}]\}^2$
$x \sinh\left(\frac{1}{2}\pi x\right) P_{\frac{1}{2}ix-\frac{1}{2}}^{k}(z)$	$\pi 2^{-\frac{5}{2}k-1}(1+z)^{\frac{1}{2}k}y^{1+k}J_{-k}[y(\frac{1}{2}z-\frac{1}{2})^{\frac{1}{2}}]$ Re $k \le 0$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
$x \sinh\left(\frac{1}{2}\pi x\right)\Gamma\left(\frac{1}{2}-k+\frac{1}{2}ix\right)\Gamma\left(\frac{1}{2}-k-\frac{1}{2}ix\right) \cdot P_{\frac{1}{2}ix-\frac{1}{2}}^{k}(z)$	$\pi 2^{\frac{3}{2}k} (z-1)^{-\frac{1}{2}k} y^{1-k} K_{k} [y(\frac{1}{2} + \frac{1}{2}z)^{\frac{1}{2}}]$ Re $k \leq \frac{1}{2}$
x sinh $(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)P_{ix-\frac{1}{2}}^{k}(z)$	$2^{-\frac{1}{12}}\pi^{\frac{3}{2}}(z^2-1)^{-\frac{1}{2}k}y^{\frac{1}{2}-k}\exp(-zy)$ Re $k \ge \frac{1}{2}$
x $\sinh(\pi x)\Gamma(\frac{1}{2}-k+2ix)\Gamma(\frac{1}{2}-k-2ix)$ . $P_{i2x-\frac{1}{2}}^{k}(z)$	$\pi 2^{\frac{3}{2}-k} y^{\frac{1}{4}-\frac{1}{2}k} \Gamma(\frac{3}{2}-k) (z^2-1)^{-\frac{1}{2}k} \exp(z^2 y - y) \cdot \\ \cdot D_{k-\frac{3}{2}} (2zy^{\frac{1}{2}}), \qquad \text{Re } k \leq \frac{1}{2}$
x sinh $(\pi x)\Gamma(\frac{1}{2}-k+\frac{1}{2}ix)\Gamma(\frac{1}{2}-k-\frac{1}{2}ix)$ . • $P_{i\frac{1}{2}x-\frac{1}{2}}^{k}(z)$	$2^{-\frac{1}{2}k} \pi^{2} (1+z)^{-\frac{1}{2}k} y^{1-k} J_{-k} \left[ y(\frac{1}{2}z - \frac{1}{2})^{\frac{1}{2}} \right]$ $0 \le \text{Re } k \le \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{4} - \frac{1}{2}k + \frac{1}{2}ix) \Gamma(\frac{1}{4} - \frac{1}{2}k - \frac{1}{2}ix) \cdot p_{ix-\frac{1}{2}}^{k}(z)$	$2^{\frac{1}{2}+k}\pi^2y^{\frac{1}{2}}J_{-k}[y(z^2-1)^{\frac{1}{2}}]$ Re $k \leq \frac{1}{2}$
x sinh $(\pi x)\Gamma(\frac{3}{4} - \frac{1}{2}k + \frac{1}{2}ix)\Gamma(\frac{3}{4} - \frac{1}{2}k - \frac{1}{2}ix)$ . • $P_{ix-\frac{1}{2}}^{k}(z)$	$2^{k-\frac{1}{2}\pi^2}y^{\frac{3}{2}}zJ_{-k}[y(z^2-1)^{\frac{1}{2}}]$ Re $k \leq \frac{3}{2}$
$x \sinh(\frac{1}{2}\pi x)P_{\frac{1}{2}ix-\frac{1}{2}}^{k}(z)P_{\frac{1}{2}ix-\frac{1}{2}}^{-k}(z)$	$\frac{1}{2} \text{myJ}_{k} \left[ \frac{1}{2} y(z^{2} - 1)^{\frac{1}{2}} \right] J_{-k} \left[ \frac{1}{2} y(z^{2} - 1)^{\frac{1}{2}} \right]$
x sinh $(\pi x)\Gamma(k+\frac{1}{2}+\frac{1}{2}ix)\Gamma(k+\frac{1}{2}-\frac{1}{2}ix)$ . $[P_{\frac{1}{2}ix-\frac{1}{2}}^{-k}(z)]^{2}$	$\pi^2 y \{ J_k [\frac{1}{2} y (z^2 - 1)^{\frac{1}{2}}] \}^2$ Re $k \ge -\frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
$x \sinh (\pi x) \Gamma(\frac{1}{2}-k+ix) \Gamma(\frac{1}{2}-k-ix) \cdot \left[P_{ix-\frac{1}{2}}^{k}(z)\right]^{2}$	$\pi(\frac{1}{2}\pi/y)^{\frac{1}{2}}\exp(-z^{2}y)I_{-k}[(z^{2}-1)y]$ Re $k \leq \frac{1}{2}$
$x \sinh(\frac{1}{2}\pi x)[Q_{\frac{1}{2}ix-\frac{1}{2}}(z)+Q_{-\frac{1}{2}ix-\frac{1}{2}}(z)]$	$-\frac{1}{2}\pi^{2}yY_{0}[y(\frac{1}{2}z-\frac{1}{2})^{\frac{1}{2}}]$
$J_{ix}(a) + J_{-ix}(a)$	$\pi J_0[(a^2 - y^2)^{\frac{1}{2}}]$ , $y < a$
$i \sin(ax)[J_{ix}(b) - J_{-ix}(b)]$	$\frac{1}{2}\pi J_0(z_1) - \frac{1}{2}\pi J_0(z_2)  , \text{ 2by sinh a } < b^2 - y^2$ $\frac{1}{2}\pi J_0(z_1) \qquad \qquad , \text{ 2by sinh a } > b^2 - y^2$ $y < b$
	0 , 2by $\sinh a < y^2 - b^2$ $\frac{1}{2}\pi J_0(z_1)$ , 2by $\sinh a > y^2 - b^2$ $y > b$ $z_1 = (b^2 - y^2 + 2by \sinh a)^{\frac{1}{2}}$
cos(ax)[J <sub>ix</sub> (b) + J <sub>-ix</sub> (b)]	$\frac{1}{2}\pi J_{0}(z_{1}) + \frac{1}{2}\pi J_{0}(z_{2}), 2by \sinh a < b^{2}-y^{2}$ $\frac{1}{2}\pi J_{0}(z_{1}) , 2by \sinh a > b^{2}-y^{2}$ $y < b$ $0 , 2by \sinh a < y^{2}-b^{2}$ $\frac{1}{2}\pi J_{0}(z_{1}) , 2by \sinh a > y^{2}-b^{2}$ $y > b$ $z_{1} = (b^{2} - y^{2} + 2by \sinh a)^{\frac{1}{2}}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
$ x \begin{cases} \sinh(\frac{1}{2}\pi x) \left[ J_{ix}(a) + J_{-ix}(a) \right] \\ i \cosh(\frac{1}{2}\pi x) \left[ Y_{ix}(a) - Y_{-ix}(a) \right] \end{cases} K_{ix}(a) $	
$ x \left\{ \begin{array}{l} \sinh(\frac{1}{2}\pi x) \left[Y_{ix}(a) + Y_{-ix}(a)\right] \\ -i \cosh(\frac{1}{2}\pi x) \left[J_{ix}(a) - J_{-ix}(a)\right] \end{array} \right\} K_{ix}(a) $	— ½π cos (½a²/y)
$[J_{\frac{1}{2}x}(a)]^2 + [Y_{\frac{1}{2}x}(a)]^2$	$2\pi^{-1}K_{0}\left\{\frac{1}{2}\left[y+(y^{2}-4a^{2})^{\frac{1}{2}}\right]\right\}K_{0}\left\{\frac{1}{2}\left[y-(y^{2}-4a^{2})^{\frac{1}{2}}\right]\right\}$
-ix sech $(\pi x)$ [ $J_{ix}(a)Y_{-ix}(a) - J_{-ix}(a)$ · $\cdot Y_{ix}(a)$ ]	exp(-y+12a <sup>2</sup> /y)Erfc[a(2y)-12]
$x \sinh(\frac{1}{2}\pi x) \{ [J_{\frac{1}{2}x}(a)]^2 + [Y_{\frac{1}{2}x}(a)]^2 \}$	$2y(4a^2 + y^2)^{-\frac{1}{2}}$
$x \sinh(\frac{1}{2}\pi x) [J_{\frac{1}{2}x}(a)J_{\frac{1}{2}x}(b) + Y_{\frac{1}{2}x}(a)Y_{\frac{1}{2}x}(b)]$	$2y(y^2+4ab)^{-\frac{1}{2}}\cos\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](y^2+4ab)^{\frac{1}{2}}\}$
x sinh $(\frac{1}{2}\pi x) [J_{\frac{1}{2}x}(a)Y_{\frac{1}{2}x}(b) - J_{\frac{1}{2}x}(b)Y_{\frac{1}{2}x}(a)]$	$-2y(4ab+y^2)^{-\frac{1}{2}}\sin\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](4ab+y^2)^{\frac{1}{2}}\}$
$x \sinh(\frac{1}{2}\pi x) [J_{\frac{1}{2}x}(a)Y_{-\frac{1}{2}x}(b) + J_{-\frac{1}{2}x}(b)Y_{\frac{1}{2}x}(a)]$	$-2y(4ab-y^{2})^{-\frac{1}{2}}\cos\{\frac{1}{2}[(a/b)^{\frac{1}{2}}+(b/a)^{\frac{1}{2}}](4ab-y^{2})^{\frac{1}{2}}\}$ $, y < 2(ab)^{\frac{1}{2}}$ $0 , y > 2(ab)^{\frac{1}{2}}$
$x[J_{k+i\frac{1}{2}x}(a)Y_{k-i\frac{1}{2}x}(a)-Y_{k+i\frac{1}{2}x}(a)$	$12^{2k+1}a^{2k}y(4a^{2}+y^{2})^{-\frac{1}{2}}[y+(y^{2}+4a^{2})^{\frac{1}{2}}]^{-2k}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
cosh(ax)K <sub>ix</sub> (b)	$\frac{1}{2}\pi K_0[(b^2+y^2+2by\cos a)^{\frac{1}{2}}],  a \leq \pi$
x sinh ( $\pi x$ ) $K_{i2x}(a)$	$\frac{1}{8}a\pi(2y/\pi)^{-\frac{1}{2}}\exp[-y - a^2/(8y)]$
$x \tanh (\pi x) K_{ix}(a)$	$\frac{1}{2}\pi(ay)^{\frac{1}{2}}(a + y)^{-1}\exp(-a-y)$
x sinh (bx) K <sub>ix</sub> (a)	$\frac{1}{2}$ πay sin b(a <sup>2</sup> +y <sup>2</sup> +2ay cos b) $\frac{1}{2}$ .  •K <sub>1</sub> [(a <sup>2</sup> +b <sup>2</sup> +2ay cos b) $\frac{1}{2}$ ], = b ≤ π
$x(c^2 + x^2)^{-1} sinh(\pi x) K_{ix}(a)$	$\frac{1}{2}\pi^{2}I_{c}(y)K_{c}(a) , y < a$ $\frac{1}{2}\pi^{2}I_{c}(a)K_{c}(y) , y > a$
x sinh $(\pi x) \Gamma(c+i\frac{1}{2}x) \Gamma(c-i\frac{1}{2}x) K_{ix}(a)$	$2^{1-2c}\pi^{2}(ay/z)^{2c}K_{2c}(z)$ Re $c \ge 0$ $z = (y^{2}+a^{2})^{\frac{1}{2}}$
x sinh $(2\pi x)\Gamma(c+ix)\Gamma(c-ix)K_{ix}(a)$	$2^{c} \pi^{\frac{5}{2}} [\Gamma(\frac{1}{2} - c)]^{-1} ( a^{-1} - y^{-1} ) K_{c} ( y - a )$ $0 \le \text{Re } c \le \frac{1}{2}$
x sinh (πx) Γ(c+ix) Γ(c-ix) K <sub>ix</sub> (a)	$2^{c-1}\pi^{\frac{3}{2}}(a^{-1}+y^{-1})^{-c}\Gamma(\frac{1}{2}+c)K_{c}(y+a)$ Re $c \ge 0$
$\left[\Gamma\left(\frac{3}{4}+i\frac{1}{2}x\right)\Gamma\left(\frac{3}{4}-i\frac{1}{2}x\right)\right]^{-1}x \tanh\left(\pi x\right)K_{ix}(a)$	$\frac{1}{2}(\pi a y/z)^{\frac{1}{2}} exp(-z)$ $z = (a^2 + y^2)^{\frac{1}{2}}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
$x \sinh(\pi x) P^{\frac{k}{2}+ix}(z) K_{ix}(a)$	$2^{-k-2} \frac{3}{\pi^{\frac{3}{2}}} (z^{2}-1)^{\frac{1}{2}k} c^{\frac{1}{2}+k} (z-\tau)^{-\frac{1}{2}k-\frac{1}{4}} J_{-k-\frac{1}{2}} [c(z-\tau)^{\frac{1}{2}}]$ $, z > \tau$ $0 \qquad , z < \tau$ $c = (2ay)^{\frac{1}{2}},  \tau = \frac{1}{2} (a/y + y/a)$
$x \tanh (\pi x) P_{-\frac{1}{2} + ix}(z) K_{ix}(a)$	$\frac{1}{2}\pi(ay)^{\frac{1}{2}}(a^2+y^2+2azy)^{-\frac{1}{2}}\exp[-(a^2+y^2+2azy)^{\frac{1}{2}}]$
x sinh $(\pi x)\Gamma(c+ix)\Gamma(c-ix)P^{\frac{1}{2}-c}_{-\frac{1}{2}+ix}(z)$ .  * $K_{ix}(a)$	$2^{-\frac{1}{2}\frac{3}{\pi^{2}}}(ay/b)^{c}(z^{2}-1)^{\frac{1}{2}c-\frac{1}{4}}K_{c}(b)$ $b = (y^{2}+a^{2}+2ayz)^{\frac{1}{2}}$
$x[I_{-i\frac{1}{2}x}(a)I_{-i\frac{1}{2}x}(b)-I_{i\frac{1}{2}x}(a)I_{i\frac{1}{2}x}(b)]$	$2iy(4ab-y^{2})^{\frac{1}{2}}\cosh\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](4ab-y^{2})^{\frac{1}{2}}\}$ $, y < 2(ab)^{\frac{1}{2}}$ $0 , y > 2(ab)^{\frac{1}{2}}$
$x \sinh(\frac{1}{2}\pi x) [I_{\frac{1}{2}x}(a) + I_{-\frac{1}{2}x}(e)] K_{\frac{1}{2}x}(b)$	$\begin{split} \pi y (4ab-y^2)^{-\frac{1}{2}} & \exp\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](4ab-y^2)^{\frac{1}{2}}\} \\ & , y < 2(ab)^{\frac{1}{2}} \\ & \pi y (y^2-4ab)^{-\frac{1}{2}} \sin\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](y^2-4ab)^{\frac{1}{2}}\} \\ & , y > 2(ab)^{\frac{1}{2}} \end{split}$
x tanh $(\pi x) [I_{ix}(a)+I_{-ix}(a)]K_{ix}(a)$	-½iπ exp(-y-½a <sup>2</sup> /y)Erf[ia(2y) <sup>-½</sup> ]
$I_{k-\frac{1}{2}ix}(a)K_{k+\frac{1}{2}ix}(a)+I_{k+\frac{1}{2}ix}(a)K_{k-\frac{1}{2}ix}(a)$	$\pi I_{k}^{\frac{1}{2}[(4a^{2}+y^{2})^{\frac{1}{2}}-y]}K_{k}^{\frac{1}{2}[(4a^{2}+y^{2})^{\frac{1}{2}}+y]}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
$\sinh(\pi x) \left[ K_{\frac{1}{2}ix + \frac{1}{2}}(a) K_{\frac{1}{2}ix + \frac{1}{2}}(b) - K_{\frac{1}{2}ix - \frac{1}{2}}(a) K_{\frac{1}{2}ix - \frac{1}{2}}(b) \right]$	0 , $y < 2(ab)^{\frac{1}{2}}$ $2i\pi^{2}(y^{2}-4ab)^{-\frac{1}{2}}cos\{\frac{1}{2}[(b/a)^{\frac{1}{2}}-(a/b)^{\frac{1}{2}}](y^{2}-4ab)^{\frac{1}{2}}\}$ , $y > 2(ab)^{\frac{1}{2}}$
$x \sinh(\pi x) [K_{\frac{1}{2}x}(a)]^2$	0 , y < 2a $\pi^{2}y(y^{2}-4a^{2})^{-\frac{1}{2}}$ , y > 2a
$x \sinh(\frac{1}{2}\pi x) K_{\frac{1}{2}x}(a) K_{\frac{1}{2}x}(b)$	$\frac{1}{2}\pi^{2}yz^{-1}\exp[-\frac{1}{2}(ab)^{-\frac{1}{2}}(az+bz)]$ $z = (y^{2} + 4ab)^{\frac{1}{2}}$
$x \sinh(\pi x) K_{i\frac{1}{2}x}(a) K_{i\frac{1}{2}x}(b)$	0 , $y < 2(ab)^{\frac{1}{2}}$ $\pi^{2}y(y^{2}-4ab)^{-\frac{1}{2}}\cos\{\frac{1}{2}[(a/b)^{\frac{1}{2}}-(b/a)^{\frac{1}{2}}](y^{2}-4ab)^{\frac{1}{2}}\}$ , $y > 2(ab)^{\frac{1}{2}}$
$x \sinh (\pi x) K_{ix}(a) K_{ix}(b)$	$\frac{1}{4}\pi^2 \exp\left[-\frac{1}{2}y(\frac{a}{b} + \frac{b}{a} + \frac{ab}{y^2})\right]$
x tanh(mx)K <sub>ix</sub> (a)K <sub>ix</sub> (b)	$\frac{1}{4}\pi^{2} \exp\left[\frac{1}{2}\left(\frac{ay}{b} + \frac{by}{a} + \frac{ab}{y}\right)\right] \cdot \left[\operatorname{Erfc}\left[2^{-\frac{1}{2}}\left(\frac{ay}{b} + \frac{by}{a} + \frac{ab}{y}\right)\right]\right]$
x sinh $(\pi x)K_{\frac{1}{2}ix+c}(a)K_{\frac{1}{2}ix-c}(a)$	0 , $y < 2a$ $2^{-2c-1}a^{-2c}\pi^{2}z^{-1}y[(y+c)^{2c}+(y-z)^{2c}]$ , $y > 2a$ $z = (y^{2}-4a^{2})^{\frac{1}{2}}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) K_{ix}(y) dx$
x sinh (πx)K <sub>lix+ic</sub> (a)K <sub>lix-ic</sub> (a)	0 , $y < 2a$ $\pi^2 y (y^2 - 4a^2)^{-\frac{1}{2}} \cos \left\{ 2c \log \left[ \frac{1}{2} y a^{-1} + (\frac{1}{4} y^2 a^{-2} - 1)^{\frac{1}{2}} \right] \right\}$ , $y > 2a$
$x \sinh(\frac{1}{2}\pi x)S_{0,ix}(a)$	$\frac{1}{2}$ may $(a^2 + y^2)^{-1}$
$x \tanh(\pi x) S_{0,2ix}(a)$	$-\frac{1}{8}(2y/\pi)^{-\frac{1}{2}}a \exp[-y+a^{2}/(8y)]Ei[-a^{2}/(8y)]$
x sinh $(\pi x)\Gamma(\frac{1}{2}-\frac{1}{2}k-\frac{1}{2}ix)\Gamma(\frac{1}{2}-\frac{1}{2}k+\frac{1}{2}ix)$ .	$2^{k}a^{k+1}\pi^{2}y^{1-k}(a^{2}+y^{2})^{-1}$ Re $k \le 1$
x sinh $(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)$ . •S <sub>2k,2ix</sub> (a)	$\pi(2y/\pi)^{-\frac{1}{2}}2^{2k-3}a\Gamma(1-k) \exp[-y+a^2/(8y)]$ $\cdot \Gamma[k,a^2/(8y)]$ Re $k \leq \frac{1}{2}$
x tanh $(\pi x) [D_{\frac{1}{2}+ix}(a)D_{\frac{1}{2}-ix}(-a) + D_{\frac{1}{2}+ix}(-a)D_{\frac{1}{2}-ix}(a)]$	πy <sup>2</sup> cos[a(2y) <sup>2</sup> ]
$x \sinh (\pi x) \Gamma(\frac{1}{2}-k+i\frac{1}{2}x) \Gamma(\frac{1}{2}-k-i\frac{1}{2}x)$	$(4a)^k \pi^2 y^{1-2k} \exp[-\frac{1}{2}a - y^2/(4a)]$
·W <sub>k,½ix</sub> (a)	Re k $\leq \frac{1}{2}$
x sinh $(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)W_{k,ix}(2a)$	$\pi(\frac{1}{2}\pi)^{\frac{1}{2}}a\Gamma(1-k)y^{\frac{1}{2}-k}(a+y)^{k-1}\exp(-a-y)$
2	Re k $\leq \frac{1}{2}$

#### Table B

#### Mehler Transform

$$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$$

$$f(x) = x \tanh(\pi x) \int_{1}^{\infty} P_{ix-\frac{1}{2}}(y) g(y) dy$$

As noted in the introduction, a Mehler transform pair can be obtained from any generalized Mehler transform by setting  $\mathbf{k}=0$ . In general, the transform pairs that can be so obtained have not been included in Table B.

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$
$x^{-1}$ tanh( $\pi x$ )	$2[y + (y^2 - 1)^{\frac{1}{2}}]^{-\frac{1}{2}} \kappa \{[y + (y^2 - 1)^{\frac{1}{2}}]^{-1}\}$
$x \tanh(\pi x)(a^2 + x^2)^{-1}$	Q <sub>a-12</sub> (y)
$tanh(\pi x)sech(\pi x)sinh(ax)$	$2^{\frac{1}{2}}\pi^{-1}(y+\cos a)^{-\frac{1}{2}}\arctan[(1-\cos a)^{\frac{1}{2}}(y+\cos a)^{-\frac{1}{2}}]$
$sin(ax)tanh(\pi x)$	$(2 \cosh a - 2y)^{-\frac{1}{2}}$ , y < cosh a
(sech πx) <sup>2</sup> cos(ax)	$\pi^{-1}(\frac{1}{2}y - \frac{1}{2}\cosh a)^{-\frac{1}{2}} \operatorname{arctan}[(\frac{y - \cosh a}{1 + \cosh a})^{\frac{1}{2}}]$ $, y > \cosh a$ $2^{-\frac{1}{2}}\pi^{-1}(\frac{1}{2}\cosh a - \frac{1}{2}y)^{-\frac{1}{2}} \cdot$ $\cdot \log \frac{(\cosh a + 1)^{\frac{1}{2}} + (\cosh a - y)^{\frac{1}{2}}}{(\cosh a + 1)^{\frac{1}{2}} - (\cosh a - y)^{\frac{1}{2}}}$ $, y < \cosh a$
cosh(ax)[sech(πx)] <sup>2</sup>	$2^{-\frac{1}{2}}(y - \cos a)^{-\frac{1}{2}} - 2^{\frac{1}{2}}\pi^{-1}(y - \cos a)^{\frac{1}{2}} \cdot $ $\cdot \arctan[(1 + \cos a)^{\frac{1}{2}}(y - \cos a)^{-\frac{1}{2}}]$
$x \sinh(\pi x) \Gamma(\alpha - \frac{1}{2}x) \Gamma(\alpha + \frac{1}{2}x) \cdot \Gamma(\frac{1}{2} - \alpha - \frac{1}{2}x) \Gamma(\frac{1}{2} - \alpha + \frac{1}{2}x)$	$2\pi^{2}(y^{2}-1)^{-\frac{1}{2}}\{[y+(y^{2}-1)^{\frac{1}{2}}]^{\frac{1}{2}-2\alpha}+[y-(y^{2}-1)^{\frac{1}{2}}]^{\frac{1}{2}-2\alpha}\}$ $0 \leq \operatorname{Re} \alpha \leq \frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$
$x \tanh(\pi x) \Gamma(\alpha - \frac{1}{2}x) \Gamma(\alpha + \frac{1}{2}x) \cdot \Gamma(\frac{1}{2} - \alpha + \frac{1}{2}x) \Gamma(\frac{1}{2} - \alpha - \frac{1}{2}x)$	$2\pi^{2} \sec(2\pi\alpha)(y^{2}-1)^{-\frac{1}{2}} \cdot \left\{ [y+(y^{2}-1)^{\frac{1}{2}}]^{\frac{1}{2}-2\alpha} - [y-(y^{2}-1)^{\frac{1}{2}}]^{\frac{1}{2}-2\alpha} \right\}$ $0 \le \operatorname{Re} \alpha \le \frac{1}{2}$
$[\psi(\frac{1}{2} + ix) + \psi(\frac{1}{2} - ix)]\cos(ax)$	$-2^{-\frac{1}{2}}\pi(\cosh a - y)^{-\frac{1}{2}}, y < \cosh a$ $(\frac{1}{2}y - \frac{1}{2}\cosh a)^{-\frac{1}{2}}[-\gamma - \log 4 + \frac{1}{2}\log(y^2 - 1)$ $-\log(y - \cosh a)], y > \cosh a$
$x \tanh(\pi x) \Gamma(\frac{1}{2} - \alpha + ix) \Gamma(\frac{1}{2} - \alpha - ix) P_{-\frac{1}{2} + ix}^{\alpha}(z)$	$(z^{2}-1)^{-\frac{1}{2}\alpha}\Gamma(1-\alpha)(z+y)^{\alpha-1}$ $\operatorname{Re}\alpha \leq \frac{1}{2}$
$x \tanh(\pi x)[\operatorname{sech}(\pi x)]^2 P_{1x-\frac{1}{2}}(z)$	$\pi^{-2}(y - z)^{-1}\log(\frac{y + 1}{z + 1})$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x) P_{\frac{1}{2}ix-\frac{1}{2}}(z)$	$2^{-\frac{1}{2}}\pi^{-1} c^{\frac{3}{2}} \left[ 2E\left(\frac{1}{2} - \frac{1}{2}yc\right)^{\frac{1}{2}}\right] - K\left[\left(\frac{1}{2} - \frac{1}{2}yc\right)^{\frac{1}{2}}\right] \right\}$ $c = \left(y^{2} + \frac{1}{2}z - \frac{1}{2}\right)^{-\frac{1}{2}}$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x) P^{\alpha}_{\frac{1}{2}ix-\frac{1}{2}}(z)$	$2^{-\frac{3}{2} - \frac{3}{2}\alpha} (1 + z)^{\frac{1}{2}\alpha} (y^2 + \frac{1}{2}z - \frac{1}{2})^{-\frac{3}{4} - \frac{1}{2}\alpha} .$ $\cdot p_{\frac{1}{2} + \alpha}^{\alpha} [y(y^2 + \frac{1}{2}z - \frac{1}{2})^{-\frac{1}{2}}]$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x)$ $\Gamma(\frac{1}{2} - \alpha + \frac{1}{2}x)\Gamma(\frac{1}{2} - \alpha - \frac{1}{2}x)P_{\frac{1}{2}X - \frac{1}{2}}(z)$	$2^{\frac{3}{2}\alpha-1}\pi^{\frac{1}{2}}\Gamma(\frac{3}{2}-2\alpha)(z-1)^{-\frac{1}{2}\alpha}(\frac{1}{2}z+\frac{1}{2})^{-\frac{1}{4}}\cdot$ $\cdot \begin{cases} (y^2-\frac{z+1}{2})^{\frac{1}{2}\alpha-\frac{1}{2}}p^{\alpha-1}_{\alpha-\frac{1}{2}}[y(\frac{1}{2}z+\frac{1}{2})^{-\frac{1}{2}}], \ y>(\frac{1}{2}z+\frac{1}{2})^{\frac{1}{2}}\\ (\frac{z+1}{2}-y^2)^{\frac{1}{2}\alpha-\frac{1}{2}}p^{\alpha-1}_{\alpha-\frac{1}{2}}[y(\frac{1}{2}z+\frac{1}{2})^{-\frac{1}{2}}], \ y<(\frac{1}{2}z+\frac{1}{2})^{\frac{1}{2}}\\ Re \alpha \leq \frac{1}{2} \end{cases}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{R}}(y) dx$
$x \tanh(\pi x) \Gamma(\frac{1}{2} - \alpha + \frac{i}{2}x) \Gamma(\frac{1}{2} - \alpha - \frac{i}{2}x)$ $\cdot P_{i\frac{1}{2}x-\frac{1}{2}}^{\alpha}(z)$	$2^{\frac{1}{2} - \frac{1}{2}\alpha} \pi^{\frac{1}{2}} \Gamma(\frac{3}{2} - 2\alpha)(z+1)^{-\frac{1}{2}\alpha} (y^2 + \frac{z-1}{2})^{\frac{1}{2}\alpha - \frac{3}{4}} \cdot \frac{p^{\alpha}_{\frac{1}{2} - \alpha}}{p^{\alpha}_{\frac{1}{2} - \alpha}} [y(y^2 + \frac{z-1}{2})^{-\frac{1}{2}}]$ $\operatorname{Re} \alpha \leq \frac{1}{2}$
$x \tanh(\pi x) \Gamma(\frac{1}{4} - \frac{\alpha}{2} + \frac{i}{2}x) \Gamma(\frac{1}{4} - \frac{\alpha}{2} - \frac{i}{2}x)$ $\cdot P_{ix-\frac{1}{2}}^{\alpha}(z)$	$2^{1+\alpha} \pi^{\frac{1}{2}} (y^{2} + z^{2} - 1)^{-\frac{1}{2}} (z^{2} - 1)^{-\frac{1}{2}\alpha} [y + (y^{2} + z^{2} - 1)^{\frac{1}{2}}]^{\alpha}$ $\operatorname{Re} \alpha \leq \frac{1}{2}$
$x \tanh(\pi x) \Gamma(\frac{3}{4} - \frac{\alpha}{2} + \frac{i}{2}x) \Gamma(\frac{3}{4} - \frac{\alpha}{2} - \frac{i}{2}x) \cdot P_{ix-\frac{1}{2}}^{\alpha}(z)$	$2^{\alpha} \pi^{\frac{1}{2}} z (z^{2} - 1)^{-\frac{1}{2}\alpha} (y + z^{2} - 1)^{-\frac{3}{2}} \cdot \left[ y - \alpha (y^{2} + z^{2} - 1)^{\frac{1}{2}} \right] [y + (y^{2} + z^{2} - 1)^{\frac{1}{2}}]^{\alpha}$ $\operatorname{Re} \alpha \leq \frac{3}{2}$
x tanh(πx)[P <sub>-2+ix</sub> (a)] <sup>2</sup>	$\pi^{-1}(2a^{2} - 1 - y)^{\frac{1}{2}}(y - 1)^{-\frac{1}{2}}, 1 < y < 2a^{2} - 1$ $0, y > 2a^{2} - 1$ $a > 1$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x) P_{\frac{1}{2}ix-\frac{1}{2}}^{\alpha}(z) \cdot P_{\frac{1}{2}ix-\frac{1}{2}}^{-\alpha}(z)$	$2^{-\frac{3}{2}}y^{-\frac{1}{2}}(z^{2}-1)^{\frac{1}{2}}c^{-1} \cdot \\ \cdot \left[ (\alpha + \frac{1}{4})P_{-\frac{1}{4}}^{\alpha}(c/y)P_{-\frac{1}{4}}^{-\alpha}(c/y) - (\alpha - \frac{1}{4}) \cdot \right] \\ \cdot P_{\frac{1}{4}}^{\alpha}(c/y)P_{-\frac{1}{4}}^{-\alpha}(c/y) $ $c = (y^{2}+z^{2}-1)^{\frac{1}{2}}$
$x \tanh(\pi x) \Gamma(\alpha + \frac{1}{2} + \frac{1}{2}x) \Gamma(\alpha + \frac{1}{2} - \frac{1}{2}x)$ $\left[P_{\frac{1}{2}ix - \frac{1}{2}}^{-\alpha}(z)\right]^{2}$	$z^{-\alpha - \frac{1}{2}} \pi^{\frac{1}{2}} \Gamma(2\alpha + \frac{3}{2}) (z^{2} - 1)^{\frac{1}{2}} y^{-\frac{1}{2}} c^{-1} P_{\frac{1}{4}}^{-\alpha} (c/y) \cdot P_{-\frac{1}{4}}^{-\alpha} (c/y)$ $c = (y^{2} + z^{2} - 1)^{\frac{1}{2}}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$
$x \tanh(\pi x) \Gamma(\frac{1}{2} - \alpha + ix) \Gamma(\frac{1}{2} - \alpha - ix)$ $\cdot \left[P_{-\frac{1}{2} + ix}^{\alpha}(z)\right]^{2}$	$(z^{2} - 1)^{-\alpha}(y + 1)^{-\frac{1}{2}}(y - 1 + 2z^{2})^{-\frac{1}{2}} \cdot \cdot [y + z^{2} + (y + 1)^{\frac{1}{2}}(y - 1 + 2z^{2})^{\frac{1}{2}}]^{\alpha}$
$x \operatorname{sech}(\pi x) \sinh(\frac{\pi}{2} x) [Y_{ix}(a) + Y_{-ix}(a)]$	$(2a/\pi)^{\frac{1}{2}}\sin(ay - \frac{3}{4}\pi)$
$x \operatorname{sech}(\pi x) \sinh(\frac{\pi}{2} x) [J_{ix}(a) + J_{-ix}(a)]$	$(2a/\pi)^{\frac{1}{2}}\cos(ay-\frac{3}{4}\pi)$
$x \tanh(\pi x) \operatorname{sech}(\frac{\pi}{2} x) [J_{i,x}(a) + J_{-i,x}(a)]$	$2(a/\pi)^{\frac{1}{2}}[\sin(ay) - \cos(ay)]$
$x \tanh(\pi x) \operatorname{sech}(\frac{\pi}{2} x) [Y_{ix}(a) + Y_{-ix}(a)]$	$-2(a/\pi)^{\frac{1}{2}}[\sin(ay) + \cos(ay)]$
$x \tanh(\pi x)[J_{ix}(a)Y_{-ix}(b) + Y_{ix}(a)J_{-ix}(b)]$	-2π <sup>-1</sup> (ab) <sup>½</sup> (a <sup>2</sup> +b <sup>2</sup> +2aby) <sup>½</sup> sin[(a <sup>2</sup> +b <sup>2</sup> +2aby) <sup>½</sup> ]
$x \tanh(\pi x)[Y_{ix}(a)Y_{-ix}(b)$ $- J_{ix}(a)J_{-ix}(b)]$	$2\pi^{-1}(ab)^{\frac{1}{6}}(a^2+b^2+2aby)^{\frac{1}{6}}\cos[(a^2+b^2+2aby)^{\frac{1}{6}}]$
$x \tanh(\pi x) \{ [J_{ix}(a)]^2 + [Y_{ix}(a)]^2 \}$	$2^{\frac{1}{2}}\pi^{-1}(y-1)^{-\frac{1}{2}}\exp[-a(2y-2)^{\frac{1}{2}}]$
x tanh(πx)exp(-πx)[H <sub>ix</sub> (1)(a)] <sup>2</sup>	$-2^{\frac{1}{2}}\pi^{-1}(1+y)^{-\frac{1}{2}}\exp[ia(2+2y)^{\frac{1}{2}}]$
$x \tanh(\pi x)[I_{ix}(a) + I_{-ix}(a)]$	(2y - 2) - 2 sin[a(2y - 2) ]
x tanh(πx)K <sub>ix</sub> (a)	$(\frac{1}{2}a\pi)^{\frac{1}{2}}\exp(-ay)$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$
$x \tanh(\pi x) K_{i2x}(a)$	$\frac{1}{4}aK_0\left[a(\frac{1}{2}+\frac{1}{2}y)^{\frac{1}{2}}\right]$
$x \operatorname{sech}(\pi x) \operatorname{tanh}(\pi x) K_{ix}(a)$	$-(2\pi)^{-\frac{1}{2}}a^{\frac{1}{2}}\exp(ay)Ei(-ay-a)$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x) K_{\frac{1}{2}x}(a)$	$(\frac{1}{2}\pi)^{\frac{1}{2}}a^{\frac{1}{4}}\exp(ay^2 - a)D_{-\frac{3}{2}}(2ya^{\frac{1}{2}})$
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x)[J_{ix}(a)+J_{-ix}(a)]$ $K_{ix}(a)$	(2y) - ½ exp(-ay ) sin(ay )
$x \sinh(\frac{1}{2}\pi x) \operatorname{sech}(\pi x) \cdot \\ \cdot [Y_{ix}(a) + Y_{-ix}(a)] K_{ix}(a)$	-(2y) <sup>-1/2</sup> exp(-ay <sup>1/2</sup> )cos(ay <sup>1/2</sup> )
$x \tanh(\pi x)[I_{ix}(a)K_{ix}(b)-K_{ix}(a)I_{ix}(b)]$	$(ab)^{\frac{1}{2}}(a^{2}+b^{2}-2aby)^{-\frac{1}{2}}\cosh[(a^{2}+b^{2}-2aby)^{\frac{1}{2}}]$ $y < \frac{1}{2}\frac{a}{b} + \frac{1}{2}\frac{b}{a}$ $0 \qquad \text{otherwise}$
$x \sinh(\pi x) [K_{ix}(a)]^2$	$2^{-\frac{3}{2}}\pi(y-1)^{-\frac{1}{2}}\cos[a(2y-2)^{\frac{1}{2}}]$
x tanh(πx)K <sub>ix</sub> (a)K <sub>ix</sub> (b)	$\frac{1}{2}\pi(ab)^{\frac{1}{2}}(a^2 + b^2 + 2aby)^{-\frac{1}{2}} \cdot \exp[-(a^2 + b^2 + 2aby)^{\frac{1}{2}}]$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}(y) dx$
x tanh( $\pi$ x) $K_{ix}$ (ae <sup><math>i\pi/4</math></sup> ) $K_{ix}$ (ae <sup><math>-i\pi/4</math></sup> )	$\pi 2^{-\frac{3}{2}} y^{-\frac{1}{2}} \exp[-a(2y)^{\frac{1}{2}}]$
$x \tanh(\pi x) \Gamma(\frac{1}{4} + \frac{i}{2}y) \Gamma(\frac{1}{4} - \frac{i}{2}y) S_{\frac{1}{2}, i, x}(x)$	$4(a\pi)^{\frac{1}{2}}[\sin(ay)Ci(ay) - \cos(ay)si(ay)]$
$x \tanh(\pi x) \Gamma(\frac{1}{2} - \frac{1}{2}\alpha + ix) \cdot \Gamma(\frac{1}{2} - \frac{1}{2}\alpha - ix) S_{\alpha, 2ix}(a)$	$\frac{1}{2}a[\Gamma(1-\frac{1}{2}\alpha)]^2S_{\alpha-1,0}[a(\frac{1}{2}+\frac{1}{2}y)^{\frac{1}{2}}]$ $\operatorname{Re}\alpha \leq 1$

## Table C

Generalized Mehler Transform

$$\begin{split} g(y) &= \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx \\ f(x) &= \pi^{-1} \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \int_{1}^{\infty} g(y) P_{ix-\frac{1}{2}}^{k}(y) dy \end{split}$$

$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$a(\frac{1}{2}\pi)^{\frac{1}{2}} [\Gamma(\frac{1}{2} - k)]^{-1} (y^2 - 1)^{\frac{1}{2}k} (y - 1)^{-k - \frac{1}{2}}$ $Re k < \frac{1}{2}$
$(\frac{1}{2}\pi)^{\frac{1}{2}}[\Gamma(\frac{1}{2}-k)]^{-1}(y^{2}-1)^{\frac{1}{2}k}(y-\cosh a)^{-k-\frac{1}{2}}$ $, y > \cosh a$ $0 \qquad , y < \cosh a$ $\operatorname{Re} k < \frac{1}{2}$
$2^{-\frac{1}{2}-k}(1+y)^{\frac{1}{2}k}(y+\cosh a)^{-\frac{1}{2}-\frac{1}{2}k}$ . $P_{k}^{k}[(1+\cosh a)^{\frac{1}{2}}(y+\cosh a)^{-\frac{1}{2}}]$
$(\frac{1}{2}\pi)^{\frac{1}{2}}\Gamma(\frac{1}{2} - k)(y^2 - 1)^{-\frac{1}{2}k}(y + \cosh a)^{k-\frac{1}{2}}$ $\operatorname{Re} k \leq \frac{1}{2}$
$(\frac{1}{2}\pi)^{\frac{1}{2}}\Gamma(\frac{1}{2} - k)(y^{2} - 1)^{-\frac{1}{2}k}(y - 1)^{k-\frac{1}{2}}$ $-\frac{1}{2} \le \operatorname{Re} k \le \frac{1}{2}$
$\pi 2^{k+\frac{1}{2}}\Gamma(\frac{1}{2}-k)(y^2+\sinh^2 a)^{-\frac{1}{4}}$ . $\cdot p^k_{\frac{1}{2}}[\cosh a(y^2+\sinh^2 a)^{-\frac{1}{2}}]$
$\pi 2^{k-\frac{1}{2}} y \Gamma(\frac{3}{2} - k) (y^2 + \sinh^2 a)^{-\frac{3}{4}} \cdot \frac{p_1^k [\cosh a(y^2 + \sinh^2 a)^{-\frac{1}{2}}]}{\pi^2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x \sinh(\pi x)\Gamma(\alpha + ix)\Gamma(\alpha - ix)$	$\pi 2^{\alpha - \frac{1}{2}} \Gamma(\frac{1}{2} + \alpha) [\Gamma(\frac{1}{2} - k - \alpha)]^{-1} \cdot (y - 1)^{-\frac{1}{2} - k - \alpha} (y^2 - 1)^{\frac{1}{2}k}$ $Re(2\alpha + k - \frac{1}{2}) < 0$ $Re \alpha \ge 0$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \Gamma(\alpha + \frac{k}{2} + \frac{i}{2}x) \Gamma(\alpha + \frac{k}{2} - \frac{i}{2}x)$	$\pi^{\frac{3}{2}} 2^{\frac{3}{2} - k - 2\alpha} \Gamma(\frac{1}{2} + 2\alpha) y^{-\frac{1}{2} - 2\alpha} (y^2 - 1)^{-\frac{1}{2}k}$ $Re(\alpha + \frac{k}{2}) \ge 0$ $Re k \le \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \Gamma(\frac{3}{4} - \lambda + \frac{i}{2}x) \Gamma(\frac{3}{4} - \lambda - \frac{i}{2}x) [\Gamma(\frac{3}{4} - \frac{k}{2} + \frac{i}{2}x) \cdot \Gamma(\frac{3}{4} - \frac{k}{2} - \frac{i}{2}x)]^{-1}$	$\pi 2^{1-k} \left[ \Gamma(\lambda - \frac{k}{2}) \right]^{-1} \Gamma(1 - \lambda - \frac{k}{2}) (y^2 - 1)^{\lambda - 1}$ $\frac{1}{4} < \operatorname{Re} \lambda \le \frac{3}{4}$ $\operatorname{Re} k \le \frac{1}{2}$
$x \sinh(2\pi x)\Gamma(\alpha + ix)\Gamma(\alpha - ix)$ $\Gamma(\frac{1}{2} - k + ix)\Gamma(\frac{1}{2} - k - ix)$	$\pi^{2} 2^{\frac{1}{2} + \alpha} \Gamma(\frac{1}{2} + \alpha - k) [\Gamma(\frac{1}{2} - \alpha)]^{-1} \cdot (y - 1)^{k - \alpha - \frac{1}{2}} (y^{2} - 1)^{-\frac{1}{2}k}$ $Re(2\alpha - k - \frac{1}{2}) < 0,  Re \alpha \ge 0$ $Re k \le \frac{1}{2}$
$\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)\tanh(\pi x)\sinh(ax)$	$-2^{k-1} \pi^{\frac{1}{2}} \Gamma(1-2k) (y-1)^{-\frac{1}{2}k} (y+1)^{-\frac{1}{4}} (y+\cos a)^{\frac{1}{2}k-\frac{1}{4}}.$ $\cdot \left[ p_{-k-\frac{1}{2}}^{k-\frac{1}{2}} (z) - p_{-k-\frac{1}{2}}^{k-\frac{1}{2}} (-z) \right]$ $z = (1 - \cos a)^{\frac{1}{2}} (1+y)^{-\frac{1}{2}}$ $\operatorname{Re} k \leq \frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{1x-\frac{1}{2}}^{k}(y) dx$
$\cos(ax)\operatorname{sech}(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)$	$2^{\frac{1}{2}+k}\Gamma(1-2k)(y-1)^{-\frac{1}{2}k}(\cosh a-y)^{\frac{1}{2}k-\frac{1}{2}}.$ $\cdot e^{-i\pi k}Q_{-k}^{k}\left[(\frac{1}{2}\cosh a-\frac{1}{2}y)^{-\frac{1}{2}}\cosh(\frac{1}{2}a)\right], y < \cosh a$ $2^{k}\Gamma(1-2k)\pi^{\frac{1}{2}}(y^{2}-1)^{-\frac{1}{4}}(y-1)^{\frac{1}{4}-\frac{1}{2}k}(y-\cosh a)^{\frac{1}{2}k-\frac{1}{4}}.$ $p_{k-\frac{1}{2}}^{k-\frac{1}{2}}\frac{1}{2}+\frac{1}{2}y)^{-\frac{1}{2}}\cosh(\frac{1}{2}a)], y > \cosh a$ $\operatorname{Re} k < \frac{1}{2}$
$cosh(ax)sech(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)$	$(\frac{1}{2}\pi)^{\frac{1}{2}}\Gamma(\frac{1}{2}-k)(y^{2}-1)^{-\frac{1}{2}k}\{(y-\cos a)^{k-\frac{1}{2}} + 2^{-k-\frac{1}{2}}\pi^{-\frac{1}{2}}\Gamma(1-k)[(y+1)(y-\cos a)]^{\frac{1}{2}k-\frac{1}{4}}.$ $\cdot \left[ p^{k-\frac{1}{2}}_{-k-\frac{1}{2}}(z) - p^{k-\frac{1}{2}}_{-k-\frac{1}{2}}(-z) \right] \}$ $z = (1 + \cos a)^{\frac{1}{2}}(1 + y)^{-\frac{1}{2}}$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \operatorname{sech}(2\pi x) P_{2ix-\frac{1}{2}}(z)$	$z^{-\frac{7}{2} - \frac{3}{2}k} (1+y)^{\frac{1}{2}k} (z^{2} + \frac{1}{2}y - \frac{1}{2})^{-\frac{3}{4} - \frac{1}{2}k} \cdot \frac{1}{2} + \frac{1}{2}y - \frac{1}{2})^{-\frac{1}{2}}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix)$ $\cdot P_{-\frac{1}{2} + ix}(a)$	$\pi[\Gamma(k)]^{-1}(y^{2}-1)^{-\frac{1}{2}k}(a-y)^{k-1} , y > a > 1$ $0 , 1 < y < a$ $0 < \operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - \alpha + ix) \Gamma(\frac{1}{2} - \alpha - ix) \cdot \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) P_{-\frac{1}{2} + ix}^{\alpha}(z)$	$\pi\Gamma(1 - \alpha - k)(z^{2} - 1)^{-\frac{1}{2}\alpha}(y^{2} - 1)^{-\frac{1}{2}k} \cdot (z + y)^{k+\alpha-1}$ $\operatorname{Re}(\alpha, k) < \frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
x tanh( $\pi x$ ) $\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)P_{-\frac{1}{2}+ix}(a)$	$\Gamma(1-k)(y^2-1)^{-\frac{1}{2}k}(y+a)^{k-1}$ Re $k \le \frac{1}{2}$
x tanh $(2\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)P_{2ix-\frac{1}{2}}(z)$	$2^{-\frac{3}{2} - \frac{1}{2}k} \pi^{\frac{1}{2}} \Gamma(\frac{3}{2} - 2k)(z+1)^{-\frac{1}{2}k} (z^{2} + \frac{y-1}{2})^{\frac{1}{2}k - \frac{3}{4}} \cdot \frac{1}{2} \cdot \frac{p_{\frac{1}{2}-k}^{k}}{\frac{1}{2} - k} [z(z^{2} + \frac{y-1}{2})^{\frac{1}{2}}]$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \tanh(\pi x) \Gamma(\frac{1}{4} - \frac{k}{2} + \frac{i}{2}x) \Gamma(\frac{1}{4} - \frac{k}{2} - \frac{i}{2}x) $ • $P_{i,x-\frac{1}{2}}(z)$	$2^{1+k}\pi^{\frac{1}{2}}(y^{2}+z^{2}-1)^{-\frac{1}{2}}(y^{2}-1)^{-\frac{1}{2}k}[z+(y^{2}+z^{2}-1)^{\frac{1}{2}}]^{k}$ $\operatorname{Re} k \leq \frac{1}{2}$
x tanh( $\pi x$ ) $\Gamma(\frac{3}{4} - \frac{k}{2} + \frac{1}{2}x)\Gamma(\frac{3}{4} - \frac{k}{2} - \frac{1}{2}x)$ . • $P_{ix-\frac{1}{2}}(z)$	$2^{k} \pi^{\frac{1}{2}} (y^{2}-1)^{-\frac{1}{2}k} (y^{2}+z^{2}-1)^{-\frac{3}{2}} y \cdot \left[z-k(y^{2}+z^{2}-1)^{\frac{1}{2}}\right] [z+(y^{2}+z^{2}-1)^{\frac{1}{2}}]^{k}$ $\operatorname{Re} k \leq \frac{3}{4}$
$x \sinh(\pi x) \Gamma(\frac{1}{4} - \frac{\alpha}{2} + \frac{i}{2}x) \Gamma(\frac{1}{4} - \frac{\alpha}{2} - \frac{i}{2}x) \cdot \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) P_{ix - \frac{1}{2}}^{\alpha}(z)$	$2^{1+\alpha_{\pi^{\frac{3}{2}}}(y^{2}-1)^{-\frac{1}{2}k}}\Gamma(1-k-\alpha)(y^{2}+z^{2}-1)^{\frac{1}{2}k-\frac{1}{2}}.$ $\cdot P_{-k}^{\alpha}[y(y^{2}+z^{2}-1)^{-\frac{1}{2}}]$ $\operatorname{Re}(\alpha,k) < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{3}{4} - \frac{\alpha}{2} + \frac{i}{2}x) \Gamma(\frac{3}{4} - \frac{\alpha}{2} - \frac{i}{2}x) \cdot \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) P_{ix - \frac{1}{2}}^{\alpha}(z)$	$2^{\alpha} \pi^{\frac{3}{2}} \Gamma(2-\alpha-k) z(y^{2}-1)^{-\frac{1}{2}k} .$ $\cdot (y^{2}+z^{2}-1)^{\frac{1}{2}k-1} \underline{p}_{1-k}^{\alpha} [y(y^{2}+z^{2}-1)^{-\frac{1}{2}}]$ $Re \alpha < \frac{3}{2}$ $Re k < \frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - \alpha + \frac{i}{2} x) \Gamma(\frac{1}{2} - \alpha - \frac{i}{2} x) \cdot \Gamma(\frac{1}{2} - k + i x) \Gamma(\frac{1}{2} - k - i x) P_{i \frac{1}{2} x - \frac{1}{2}}^{\alpha}(z)$	$2^{\frac{1}{2}-\frac{1}{2}\alpha}\pi^{\frac{3}{2}}(1+z)^{-\frac{1}{2}\alpha}\Gamma(\frac{3}{2}-k-2\alpha)(y^{2}-1)^{-\frac{1}{2}k} \cdot (y^{2}+\frac{z-1}{2})^{\frac{1}{2}(\alpha+k-\frac{3}{2})}P^{\alpha}_{\frac{1}{2}-\alpha-k}[y(y^{2}+\frac{z-1}{2})^{\frac{1}{2}}]$ $Re(\alpha,k) < \frac{1}{2}$
$x \sinh(\frac{1}{2}\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix) \cdot P_{\frac{1}{2}ix-\frac{1}{2}}^{\alpha}(z)$	$2^{-\frac{3}{2}\alpha - \frac{1}{2}\frac{1}{\pi^{2}}\Gamma(\frac{7}{2}-k)(z+1)^{\frac{1}{2}\alpha}(y^{2}-1)^{-\frac{1}{2}k}} \cdot (y^{2}+\frac{z-1}{2})^{\frac{1}{2}(k-\alpha-\frac{3}{2})}P^{\alpha}_{\alpha-k+\frac{1}{2}}[y(y^{2}+\frac{z-1}{2})^{\frac{1}{2}}]$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \left[ \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \right]^{2} \cdot \left[ P_{-\frac{1}{2} + ix}^{k}(z) \right]^{2}$	$2^{-k} \pi^{\frac{1}{2}} \Gamma(\frac{1}{2} - k) (z^{2} - 1)^{-k} (y - 1)^{-\frac{1}{2}k} (y + 1)^{\frac{1}{2}k - \frac{1}{2}} \cdot (2z^{2} - 1 + y)^{k - \frac{1}{2}}$ $\operatorname{Re} k < \frac{1}{2}$
x sinh( $\pi x$ )sech( $2\pi x$ ).  • $\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)P_{i2x-\frac{1}{2}}(z)$	$2^{\frac{3}{2}k-3}\pi^{\frac{1}{2}}\Gamma(\frac{3}{2}-2k)(y-1)^{-\frac{1}{2}k}(\frac{1}{2}y+\frac{1}{2})^{-\frac{1}{4}}\cdot$ $(z^{2}-\frac{y+1}{2})^{\frac{1}{2}k-\frac{1}{2}}p_{k-\frac{1}{2}}^{k-1}[z(\frac{1}{2}y+\frac{1}{2})^{-\frac{1}{2}}], z > (\frac{1}{2}y+\frac{1}{2})^{\frac{1}{2}}$ $(\frac{y+1}{2}-z^{2})^{\frac{1}{2}k-\frac{1}{2}}p_{k-\frac{1}{2}}^{k-1}[z(\frac{1}{2}y+\frac{1}{2})^{-\frac{1}{2}}], z < (\frac{1}{2}y+\frac{1}{2})^{\frac{1}{2}}$ $\text{Re } k \leq \frac{1}{2}$
$x \sinh(\frac{1}{2}\pi x)\Gamma(\frac{1}{2}-\alpha+\frac{i}{2}x)\Gamma(\frac{1}{2}-\alpha-\frac{i}{2}x) \cdot \Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)P_{i\frac{1}{2}x-\frac{1}{2}}^{\alpha}(z)$	$ \begin{cases} 2^{\frac{3}{2}\alpha}\pi\Gamma(\frac{3}{2}-k)\Gamma(\frac{3}{2}-k-2\alpha)(z-1)^{-\frac{1}{2}\alpha}(\frac{z+1}{2})^{-\frac{1}{4}}(y^2-1)^{-\frac{1}{2}k}. \\ (y^2-\frac{z+1}{2})^{\frac{1}{2}(\alpha+k-1)}p_{\alpha-\frac{1}{2}}^{\alpha+k-1}[y(\frac{z+1}{2})^{-\frac{1}{2}}],y>(\frac{z+1}{2})^{\frac{1}{2}} \\ (\frac{z+1}{2}-y^2)^{\frac{1}{2}(\alpha+k-1)}p_{\alpha-\frac{1}{2}}^{\alpha+k-1}[y(\frac{z+1}{2})^{-\frac{1}{2}}],y<(\frac{z+1}{2})^{\frac{1}{2}} \\ Re(\alpha,k)<\frac{1}{2} \end{cases} $

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix) \cdot \{[J_{ix}(a)]^2 - [J_{-ix}(a)]^2\}$	$-i2^{\frac{1}{4}+\frac{1}{2}}\pi a^{\frac{1}{2}-k}(y+1)^{-\frac{1}{4}}(y-1)^{-\frac{1}{2}k}J_{\frac{1}{2}-k}[a(2y+2)^{\frac{1}{2}}]$ $\operatorname{Re} k < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \\ \cdot [J_{ix}(a) J_{-ix}(a) - Y_{ix}(a) Y_{-ix}(a)]$	$\pi^{\frac{1}{2}} 2^{\frac{1}{2}k + \frac{1}{4}} a^{\frac{1}{2} - k} (y+1)^{-\frac{1}{4}} (y-1)^{-\frac{1}{2}k} Y_{\frac{1}{2} - k} [a(2y+2)^{\frac{1}{2}}]$ $-\frac{1}{2} \le \operatorname{Re} k \le \frac{1}{2}$
x sinh(πx)K <sub>i2x</sub> (a)	$\pi 2^{-3-\frac{3}{2}k}(1+y)^{\frac{1}{2}k}a^{1+k}J_{-k}[(\frac{1}{2}ay-\frac{1}{2}a)^{\frac{1}{2}}]$ Re $k \le 0$
$x \sinh(2\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)K_{i2x}(a)$	$2^{-2-\frac{1}{2}k}\pi^{2}(1+y)^{-\frac{1}{2}k}a^{1-k}J_{-k}[\frac{1}{2}ay^{-\frac{1}{2}a}]$ Re $k \le \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) K_{i2x}(a)$	$2^{\frac{3}{2}k-2}\pi a^{1-k}(y-1)^{-\frac{1}{2}k}K_{k}[a(\frac{y+1}{2})^{\frac{1}{2}}]$ $Re k \leq \frac{1}{2}$
$x \tanh(\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)K_{ix}(a)$	$(\frac{1}{2}\pi a)^{\frac{1}{2}}\Gamma(1-k)(y-1)^{-\frac{1}{2}k}(y+1)^{\frac{1}{2}k} \cdot \exp(ay)\Gamma(-k,ay+a)$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{4} \frac{k}{2} + \frac{i}{2} x) \Gamma(\frac{1}{4} \frac{k}{2} \frac{i}{2} x) K_{ix}(a)$	$2^{\frac{1}{2}+k}\pi^{2}a^{\frac{1}{2}}J_{-k}[a(y^{2}-1)^{\frac{1}{2}}]$ $\operatorname{Re} k \leq \frac{1}{2}$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) K_{ix}(a)$	$2^{-\frac{1}{2}\pi^{\frac{3}{2}}a^{\frac{1}{2}-k}(y^2-1)^{-\frac{1}{2}k}\exp(-ay)}$ Re $k \le \frac{1}{2}$
$x \sinh(\frac{1}{2}\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix)K_{\frac{1}{2}x}(a)$	$\pi^{2^{\frac{1}{2}-k}}a^{\frac{1}{4}-\frac{1}{2}k}\Gamma(\frac{3}{2}-k)(y^{2}-1)^{-\frac{1}{2}k}\exp(ay^{2}-a)$ $D_{k-\frac{3}{2}}(2ya^{\frac{1}{2}})$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\frac{1}{2}\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix) \cdot [J_{ix}(a)+J_{-ix}(a)]K_{ix}(a)$	$\begin{split} & \mathrm{i}(\frac{1}{2}\pi)^{\frac{1}{2}}(\mathbf{y}^2 - 1)^{-\frac{1}{2}k}(2\mathbf{y}/\mathbf{a}^2)^{\frac{1}{2}k - \frac{1}{4}} \cdot \\ & \cdot \{ \exp(\mathrm{i}\frac{\pi}{4} - \mathrm{i}\frac{\pi}{4}k) K_{k - \frac{1}{2}}[a(2\mathrm{i}\mathbf{y})^{\frac{1}{2}}] \\ & - \exp(\mathrm{i}\frac{\pi}{4}k - \mathrm{i}\frac{\pi}{4}) K_{k - \frac{1}{2}}[a(-2\mathrm{i}\mathbf{y})^{\frac{1}{2}}] \} \\ & \qquad \qquad$
$x \sinh(\frac{1}{2}\pi x)\Gamma(\frac{1}{2}-k+ix)\Gamma(\frac{1}{2}-k-ix) \cdot [Y_{ix}(a)+Y_{-ix}(a)]K_{ix}(a)$	$\begin{split} -(\frac{1}{2}\pi)^{\frac{1}{2}}(y^{2}-1)^{-\frac{1}{2}k}(2y/a^{2})^{\frac{1}{2}k-\frac{1}{4}} \cdot \\ & \{\exp(i\frac{\pi}{4}-i\frac{\pi}{4}k)K_{k-\frac{1}{2}}[a(2iy)^{\frac{1}{2}}] \\ & + \exp(i\frac{\pi}{4}k)K_{k-\frac{1}{2}}[a(-2iy)^{\frac{1}{2}}] \} \end{split}$ $Re \ k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k - ix) \Gamma(\frac{1}{2} - k + ix) \cdot \left[K_{ix}(a)\right]^{2}$	$\pi^{\frac{3}{2}} 2^{-\frac{3}{4} + \frac{1}{2}k} (y+1)^{-\frac{1}{4}} (y-1)^{-\frac{1}{2}k} K_{\frac{1}{2} - k} [a(2y+2)^{\frac{1}{2}}]$ $\text{Re } k \leq \frac{1}{2}$
x sinh(πx)K <sub>ix</sub> (a)K <sub>ix</sub> (b)	$0   y < \tau$ $2^{-k-2} \pi^{\frac{3}{2}} c^{\frac{1}{2}+k} (y^2-1)^{\frac{1}{2}k} (y-\tau)^{-\frac{1}{2}k-\frac{1}{4}} J_{-k-\frac{1}{2}} [c(y-\tau)^{\frac{1}{2}}]$ $y > \tau$ $c = (2ab)^{\frac{1}{2}}$ $\tau = \frac{1}{2} (a/b+b/a)$

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \left[\Gamma(-k + ix) \Gamma(-k - ix)\right]^{-1} \left[K_{ix}(a)\right]^{2}$	$\pi^{\frac{3}{2}} 2^{-\frac{k}{2} - \frac{7}{4}} a^{k - \frac{1}{2}} y^{\frac{1}{2} - k} (y^2 - 1)^{\frac{1}{2}k} J_{-\frac{1}{2} - k} [a(2y - 2)^{\frac{1}{2}}]$ $\operatorname{Re} k \leq -\frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot K_{ix}(a) K_{ix}(b)$	$2^{-\frac{1}{2}}\pi^{\frac{3}{2}}(ab)^{\frac{1}{2}-k}(y^{2}-1)^{-\frac{1}{2}k}.$ $(a^{2}+b^{2}+2aby)^{\frac{1}{2}k-\frac{1}{2}k}K_{\frac{1}{2}-k}[(a^{2}+b^{2}+2aby)^{\frac{1}{2}}]$ $Re k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) W_{k,ix}$ (a)	$\frac{1}{2}\pi a(y+1)^{\frac{1}{2}k}(y-1)^{-\frac{1}{2}k} \exp(-\frac{1}{2}ay)$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix)$ $W_{\frac{1}{2}k - \frac{1}{4}, \frac{1}{3}x}(a)$	$2^{1-k} \pi a^{\frac{3}{4} - \frac{1}{2}k} (y^2 - 1)^{-\frac{1}{2}k} \exp(\frac{1}{2}a - ay^2)$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} + k + ix) \Gamma(\frac{1}{2} + k - ix) W_{\frac{1}{2}k + \frac{1}{4}, \frac{i}{2}x}(a)$	$2^{1-k} \pi a^{\frac{5}{4}-\frac{1}{2}k} y(y^2-1)^{-\frac{1}{2}k} \exp(\frac{1}{2}a-ay^2)$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \Gamma(\frac{1}{4} + \frac{k}{2} + \frac{i}{2}x) \Gamma(\frac{1}{4} + \frac{k}{2} - \frac{i}{2}x) W_{\frac{1}{4} - \frac{k}{2}, \frac{i}{2}x}(\mathbf{a})$	$\pi^{2} 2^{1-k} a^{\frac{3}{4} - \frac{k}{2}} (y^{2} - 1)^{-\frac{1}{2}k} \exp(ay^{2} - \frac{1}{2}a) \operatorname{Erfc}(ya^{\frac{1}{2}})$ $\operatorname{Re} k < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \Gamma(\frac{1}{2} - \alpha + \frac{i}{2}x) \Gamma(\frac{1}{2} - \alpha - \frac{i}{2}x) W_{\alpha, \frac{1}{2}ix}(a)$	$(y^{2}-1)^{-\frac{1}{2}k} \exp(\frac{1}{2}ay^{2} - \frac{1}{2}a)D_{2\alpha+k-\frac{3}{2}}[y(2a)^{\frac{1}{2}}]$ $\Re(x,k) < \frac{1}{2}$
	ug pr

f(x)	$g(y) = \int_{0}^{\infty} f(x) P_{ix-\frac{1}{2}}^{k}(y) dx$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot \Gamma(\frac{1}{4} + \frac{k}{2} + \frac{i}{2}x) \Gamma(\frac{1}{4} + \frac{k}{2} - \frac{i}{2}x) W_{k, \frac{1}{2}ix}(a)$	$\pi^{2} 2^{1-k} a^{\frac{3}{2}-k} (y^{2}-1)^{-\frac{1}{2}k} \exp(-\frac{1}{2}a^{2}+a^{2}y^{2}) \operatorname{Erfc}(ay) - \frac{1}{2} < \operatorname{Re} k < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - \alpha + ix) \Gamma(\frac{1}{2} - \alpha - ix) \cdot \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) W_{\alpha, ix}(a)$	$\pi(\frac{1}{2}a)^{\frac{1}{2}-\frac{1}{2}k}\Gamma(1-\alpha)\Gamma(1-\alpha-k)(y-1)^{-\frac{1}{2}k}(y+1)^{-\frac{1}{2}}.$ $\cdot \exp(\frac{1}{4}ay-\frac{1}{4}a)W_{\alpha-\frac{k}{2}-\frac{1}{2}},-\frac{k}{2}(\frac{1}{2}a+\frac{1}{2}ay)$ $\text{Re}(\alpha,k) < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} \frac{\alpha}{2} + \frac{i}{2} x) \Gamma(\frac{1}{2} - \frac{\alpha}{2} - \frac{i}{2} x) \cdot \Gamma(\frac{1}{2} - k + i x) \Gamma(\frac{1}{2} - k - i x) S_{\alpha, i x}(a)$	$2^{\frac{1}{2} + \alpha_{\pi}^{\frac{3}{2}}} a^{1-k} \Gamma(\frac{3}{2} - \alpha - k) y^{\frac{1}{2}} (y^2 - 1)^{-\frac{1}{2}k} S_{\alpha+k-1,\frac{1}{2}}(ay)$ $Re \alpha < 1$ $Re k < \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) $ $\cdot S_{k+\frac{1}{2}, ix}(a)$	$\pi a^{\frac{3}{2}} y K_k [a(y^2-1)^{\frac{1}{2}}]$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix) \cdot S_{2k,2ix}(a)$	$\pi 2^{\frac{1}{2}k-2} a^{k+1} (1+y)^{\frac{1}{2}k} K_{k} \left[ a \left( \frac{1}{2}y - \frac{1}{2} \right)^{\frac{1}{2}} \right]$ $\operatorname{Re} k \leq \frac{1}{2}$
$x \sinh(\pi x) \Gamma(\frac{1}{2} - k + ix) \Gamma(\frac{1}{2} - k - ix)$ $\cdot S_{k-\frac{1}{2}, ix}(a)$	$ πa^{\frac{1}{2}}K_{k}[a(y^{2}-1)^{\frac{1}{2}}] $ Re $k \le \frac{1}{2}$

# List of Abbreviations, Symbols and Notations

 $\varepsilon_{\rm n}$  = Neumann's numbers,  $\varepsilon_{\rm o}$  = 1,  $\varepsilon_{\rm n}$  = 2, n = 1,2,3,...

$$\binom{a}{b}$$
 = Binomial coefficient,  $\binom{a}{b}$  =  $\frac{\Gamma(a+1)}{\Gamma(b+1)\Gamma(a-b+1)}$ 

 $\gamma$  = Euler's constant,  $\gamma$  = 0.57721...

# 1. Elementary functions

Trigonometric and inverse trigonometric functions:  $\sin x$ ,  $\cos x$ ,  $\tan x = \sin x/\cos x$ ,  $\cot x = \cos x/\sin x$ ,  $\sec x = 1/\cos x$ ,  $\csc x = 1/\sin x$ ,  $\arcsin x$ ,  $\arccos x$ ,  $\arctan x$ ,  $\operatorname{arcctn} x$ 

Hyperbolic functions:

$$\sinh x = (e^{x}-e^{-x})/2$$
,  $\cosh x = (e^{x}+e^{-x})/2$ ,  $\tanh x = \sinh x/\cosh x$ ,  $\coth x = \cosh x/\sinh x$ ,  $\operatorname{sech} x = 1/\cosh x$ ,  $\operatorname{csch} x = 1/\sinh x$ .

# 2. Orthogonal polynomials

Legendre polynomials:

$$P_n(x) = 2^{-n}(n!)^{-1} \frac{d^n}{dx^n} (x^2-1)^n = 2^{F_1(-n,n+1;1;\frac{1-x}{2})}$$

Gegenbauer's polynomials:

$$c_{n}^{\alpha}(x) = [n!\Gamma(2\alpha)]^{-1}\Gamma(2\alpha+n) \ _{2}F_{1}(-n,2\alpha+n;\alpha+1/2;\frac{1-x}{2})$$

Chebycheff polynomials:

$$T_{n}(x) = \cos(n \arccos x) = {}_{2}F_{1}(-n,n;\frac{1}{2};\frac{1-x}{2}) = \frac{n}{2} \lim_{\alpha = 0} \Gamma(\alpha) C_{n}^{\alpha}(x)$$

$$U_{n}(x) = (1-x^{2})^{-\frac{1}{2}}\sin[(n+1)\arccos x]$$

$$= x(n+1){}_{2}F_{1}(\frac{1-n}{2},\frac{3+n}{2};\frac{3}{2};1-x^{2})$$

Jacobi polynomials:

$$P_{n}^{(\beta,\alpha)}(x) \; = \; [\text{n!}\Gamma(1+\beta)]^{-1}\Gamma(1+\beta+n) \, {}_{2}F_{1}(-n,n+\alpha+\beta+1;\beta+1;\frac{1-x}{2})$$

Laguerre polynomials:

$$\begin{array}{lll} L_{n}^{\alpha}(x) & = (n!)^{-1}x^{-\alpha}e^{x} \; \frac{d^{n}}{dx^{n}} \; (e^{-x}x^{n+\alpha}) \; = \; [n!\Gamma(1+\alpha)]^{-1}\Gamma(\alpha+1+n)_{1}F_{1}(-n;1+\alpha;x) \\ L_{n}(x) & = L_{n}^{O}(x) \end{array}$$

Hermite polynomials:

$$\begin{aligned} & \text{He}_{n}(x) = (-1)^{n} \exp(x^{2}/2) \frac{d^{n}}{dx^{n}} \exp(-x^{2}/2) \\ & \text{He}_{2n}(x) = (-1)^{n} 2^{-n} (n!)^{-1} (2n) !_{1} F_{1}(-n; \frac{1}{2}; \frac{1}{2}x^{2}) \\ & \text{He}_{2n+1}(x) = (-1)^{n} 2^{-n} (n!)^{-1} (2n+1) ! x_{1} F_{1}(-n; \frac{3}{2}; \frac{1}{2}x^{2}) \end{aligned}$$

#### 3. Gamma function and related functions

$$\Gamma(z) = \int_{0}^{\infty} e^{-t} t^{z-1} dt$$
, Re  $z > 0$ 

 $\psi$ -function:

$$\psi(z) = \frac{d}{dz} \log \Gamma(z)$$

Beta function:

$$B(x,y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$$

See also under incomplete gamma function.

#### 4. Riemann's and Hurwitz's zeta function

$$\zeta(s) = \sum_{n=1}^{\infty} n^{-s}, \quad \text{Re } s > 1$$

$$\zeta(s,v) = \sum_{n=0}^{\infty} (n + v)^{-s}, \text{ Re } s > 1$$

# 5. Legendre functions (definition according to Hobson)

$$P_{\alpha}^{\beta}(z) = [\Gamma(1-\beta)]^{-1}(\frac{z+1}{z-1})^{\beta/2} {}_{2}F_{1}(-\alpha,\alpha+1;1-\beta;\frac{1-z}{2})$$

$$Q_{\alpha}^{\beta}(z) = 2^{-\alpha-1} [\Gamma(\alpha+3/2)]^{-1} e^{i\pi\beta} \sqrt{\pi} \Gamma(\alpha+\beta+1) z^{-\alpha-\beta-1} (z^{2}-1)^{\beta/2} \cdot {}_{2}F_{1}(\frac{\alpha+\beta+1}{2}, \frac{\alpha+\beta+2}{2}; \alpha+3/2; z^{-2})$$

z is a point in the complex z plane cut along the real axis from  $-\infty$  to +1.

$$\underline{P}_{\alpha}^{\beta}(x) \; = \; \left[\Gamma(1-\beta)\,\right]^{-1} (\frac{1+x}{1-x})^{\beta/2} 2^{F_{1}(-\alpha,\alpha+1;1-\beta;\frac{1-x}{2})}, \qquad -1 \; < \; x \; < \; 1$$

$$Q_{n}^{\beta}(x) = \frac{1}{2} e^{-i\pi\beta} \left[ e^{-i\pi\beta/2} Q_{n}^{\beta}(x+i0) + e^{i\pi\beta/2} Q_{n}^{\beta}(x-i0) \right], \quad -1 < x < 1$$

$$P_{\alpha}(z) = P_{\alpha}^{0}(z); \quad Q_{\alpha}(z) = Q_{\alpha}^{0}(z); \quad P_{\alpha}(x) = \underline{P}_{\alpha}^{0}(x); \quad \underline{Q}_{\alpha}(x) = \underline{Q}_{\alpha}^{0}(x)$$

# Bessel functions

$$J_{\alpha}(z) = \sum_{n=0}^{\infty} \frac{(-1)^{n} (z/2)^{\alpha+2n}}{n! \Gamma(\alpha+n+1)}$$

$$Y_{\alpha}(z) = \cot(\pi\alpha) J_{\alpha}(z) - \csc(\pi\alpha) J_{-\alpha}(z)$$

$$H_{\alpha}^{(1)}(z) = J_{\alpha}(z) + iY_{\alpha}(z); \quad H_{\alpha}^{(2)}(z) = J_{\alpha}(z) - iY_{\alpha}(z)$$

$$\begin{split} \frac{7. \quad \text{Modified Bessel functions}}{I_{\alpha}(z) &= \mathrm{e}^{-\mathrm{i}\pi\alpha/2} J_{\alpha}(z\mathrm{e}^{\mathrm{i}\pi/2}) = \sum\limits_{n=0}^{\infty} \frac{(z/2)^{\alpha+2n}}{n!\Gamma(\alpha+n+1)} \\ K_{\alpha}(z) &= \frac{1}{2}\pi \csc(\pi\alpha) [I_{-\alpha}(z) - I_{\alpha}(z)] \\ &= \frac{1}{2}\mathrm{i}\pi \, \mathrm{e}^{\mathrm{i}\pi\alpha/2} H_{\alpha}^{(1)}(z\mathrm{e}^{\mathrm{i}\pi/2}) = -\frac{1}{2}\mathrm{i}\pi \, \mathrm{e}^{-\mathrm{i}\pi\alpha/2} H_{\alpha}^{(2)}(z\mathrm{e}^{-\mathrm{i}\pi/2}) \end{split}$$

# 8. Anger-Weber functions

$$\begin{aligned} \mathbf{J}_{\alpha}(z) &= \pi^{-1} \int_{0}^{\pi} \cos(z \sin t - \alpha t) dt \\ \mathbf{E}_{\alpha}(z) &= -\pi^{-1} \int_{0}^{\pi} \sin(z \sin t - \alpha t) dt \\ \mathbf{J}_{n}(z) &= \mathbf{J}_{n}(z), \quad n=0,1,2,... \\ \mathbf{J}_{\frac{1}{2}}(z) &= (\pi z/2)^{-\frac{1}{2}} \{\cos z \left[ \mathbf{C}(z) - \mathbf{S}(z) \right] + \sin z \left[ \mathbf{S}(z) + \mathbf{C}(z) \right] \} = \mathbf{E}_{-\frac{1}{2}}(z) \end{aligned}$$

$$\mathbf{J}_{-\frac{1}{2}}(z) = (\pi z/2)^{-\frac{1}{2}} \{\cos z [C(z) + S(z)] - \sin z [C(z) - S(z)] = \mathbf{E}_{\frac{1}{2}}(z)$$

#### Struve functions

$$\mathbf{H}_{\alpha}(z) = \sum_{n=0}^{\infty} \frac{(-1)^{n} (z/2)^{\alpha+2n+1}}{\Gamma(n+3/2)\Gamma(\alpha+n+3/2)} = 2^{1-\alpha} \pi^{-\frac{1}{2}} [\Gamma(\alpha+1/2)]^{-1} s_{\alpha,\alpha}(z)$$

$$\mathbf{L}_{\alpha}(z) = -ie^{-i\pi\alpha/2} \quad \mathbf{H}_{\alpha}(ze^{i\pi/2})$$

# 10. Lommel functions

$$s_{\alpha,\beta}(z) = [(\alpha-\beta+1)(\alpha+\beta+1)]^{-1}z^{\alpha+1} F_2(1; \frac{\alpha-\beta+3}{2}, \frac{\alpha+\beta+3}{2}; -z^2/4); \quad \alpha \pm \beta \neq -1, -2, -3, \dots$$

$$\mathbf{S}_{\alpha,\beta}(\mathbf{z}) = \mathbf{s}_{\alpha,\beta}(\mathbf{z}) + 2^{\alpha-1}\Gamma(\frac{\alpha-\beta+1}{2})\Gamma(\frac{\alpha+\beta+1}{2})\left[\sin(\frac{\pi\alpha-\pi\beta}{2})\mathbf{J}_{\alpha}(\mathbf{z}) - \cos(\frac{\pi\alpha-\pi\beta}{2})\mathbf{Y}_{\alpha}(\mathbf{z})\right]$$

Special cases of Lommel's functions:

$$s_{\alpha,\alpha}(z) = \pi^{\frac{1}{2}} 2^{\alpha-1} \Gamma(\alpha+1/2) H_{\alpha}(z)$$

$$S_{\alpha,\alpha}(z) = \pi^{\frac{1}{2}} 2^{\alpha-1} \Gamma(\alpha+1/2) [H_{\alpha}(z) - Y_{\alpha}(z)]$$

$$\mathbf{s}_{0,\,\beta}(\mathbf{z}) \,=\, \tfrac{1}{2} \pi \, \mathrm{csc}(\pi \beta) \left[ \begin{array}{ccc} \boldsymbol{J}_{\beta}(\mathbf{z}) & - & \boldsymbol{J}_{-\beta}(\mathbf{z}) \end{array} \right]$$

$$S_{\text{O},\,\beta}(\,\mathbf{z}) \; = \; \frac{\pi}{2} \; \csc(\pi\,\beta) \, [ \quad \boldsymbol{J}_{\beta}(\,\mathbf{z}) \; - \quad \boldsymbol{J}_{-\beta}(\,\mathbf{z}) \; - \; \boldsymbol{J}_{\beta}(\,\mathbf{z}) \; + \; \boldsymbol{J}_{-\beta}(\,\mathbf{z}) \; ]$$

$$s_{-1,\beta}(z) = -\frac{\pi}{2}\beta^{-1}\csc(\pi\beta)[J_{\beta}(z) + J_{-\beta}(z)]$$

$$S_{-1,\beta}(z) = \frac{\pi}{2} \beta^{-1} \csc(\pi \beta) [J_{\beta}(z) + J_{-\beta}(z) - J_{\beta}(z) - J_{-\beta}(z)]$$

$$s_{1,\beta}(z) = 1 + \beta^2 s_{-1,\beta}(z); \quad s_{1,\beta}(z) = 1 + \beta^2 s_{-1,\beta}(z)$$

$$S_{\frac{1}{2},\frac{1}{2}}(z) = z^{-\frac{1}{2}}; \quad S_{\frac{3}{2},\frac{1}{2}}(z) = z^{\frac{1}{2}}$$

$$S_{-\frac{1}{2},\frac{1}{2}}(z) = z^{-\frac{1}{2}}[\sin z \, \text{Ci}(z) - \cos z \, \text{si}(z)]; \quad S_{-\frac{3}{2},\frac{1}{2}}(z) = -z^{-\frac{1}{2}}[\sin z \, \text{si}(z) + \cos z \, \text{Ci}(z)]$$

$$\lim_{\alpha=\beta} \left[ \Gamma(\beta - \alpha) \right]^{-1} s_{\alpha-1,\beta}(z) = -2^{\beta-1} \Gamma(\beta) J_{\beta}(z)$$

Lommel functions of two variables:

$$U_{\alpha}(w,z) = \sum_{n=0}^{\infty} (-1)^{n} (w/z)^{\alpha+2n} J_{\alpha+2n}(z)$$

$$V_{\alpha}(w,z) = \cos(\frac{1}{2}w + \frac{1}{2}z^2/w + \frac{1}{2}\alpha\pi) + U_{2-\alpha}(w,z)$$

#### 11. Gauss's hypergeometric function

$${_2}F_1(a,b;c;z) = \frac{\Gamma(c)}{\Gamma(a)\Gamma(b)} \sum_{n=0}^{\infty} \frac{\Gamma(a+n)\Gamma(b+n)}{\Gamma(c+n)} \frac{z^n}{n!} , \quad |z| < 1$$

# 12. Generalized hypergeometric series

$${}_{m}F_{n}(a_{1},a_{2},\ldots,a_{m};b_{1},b_{2},\ldots,b_{n};z) = \frac{\Gamma(b_{1})\cdots\Gamma(b_{n})}{\Gamma(a_{1})\cdots\Gamma(a_{m})} \sum_{k=0}^{\infty} \frac{\Gamma(a_{1}+k)\cdots\Gamma(a_{m}+k)}{\Gamma(b_{1}+k)\cdots\Gamma(b_{n}+k)} \frac{z^{k}}{k!}$$

# 13. Confluent hypergeometric functions

$$_{1}F_{1}(a;c;z) = \frac{\Gamma(c)}{\Gamma(a)} \sum_{n=0}^{\infty} \frac{\Gamma(a+n)}{\Gamma(c+n)} \frac{z^{n}}{n!}$$

$$_{1}F_{1}(a;a;z) = e^{z}, \quad {}_{1}F_{1}(a;2a;2z) = 2^{a-\frac{1}{2}}\Gamma(a+\frac{1}{2})z^{\frac{1}{2}-a}e^{z}I_{a-\frac{1}{2}}(z)$$

$$_{1}F_{1}(\frac{1}{2};\frac{2}{2};ix) = e^{ix} \quad {}_{1}F_{1}(1;\frac{2}{2};-ix) = (\frac{1}{2}\pi/x)^{\frac{1}{2}}[C(x) + iS(x)]$$

Whittaker's functions:

$$M_{\alpha,\beta}(z) = z^{\beta+\frac{1}{2}}e^{-\frac{1}{2}z} {}_{1}F_{1}(\beta-\alpha+\frac{1}{2};2\beta+1;z)$$

$$W_{\alpha,\beta}(z) = \frac{\Gamma(-2\beta)}{\Gamma(-\alpha-\beta+\frac{1}{2})} M_{\alpha,\beta}(z) + \frac{\Gamma(2\beta)}{\Gamma(\beta-\alpha+\frac{1}{2})} M_{\alpha,-\beta}(z)$$

Special cases of Whittaker's functions:

$$M_{0,\beta}(z) = \Gamma(1+\beta)2^{2\beta}I_{\beta}(z/2)\sqrt{z}$$
;  $W_{0,\beta}(z) = (z/\pi)^{\frac{1}{2}}K_{\beta}(z/2)$ 

$$M_{\alpha,0}(z) = z^{\frac{1}{2}}e^{-\frac{1}{2}z}L_{\alpha-\frac{1}{2}}(z); M_{\frac{1}{4},\frac{1}{4}}(z) = -i\frac{1}{2}\pi^{\frac{1}{2}}z^{\frac{1}{4}}e^{-\frac{1}{2}z}Erf(iz^{\frac{1}{2}})$$

Parabolic cylinder function:

$$D_{\alpha}(z) = 2 \left( \frac{\alpha + \frac{1}{2}}{2} \right) / 2 z^{-\frac{1}{2}} W_{(\alpha + \frac{1}{2})} / 2, \frac{1}{4} (z^{2} / 2)$$

$$D_n(z) = e^{-z^2/4} He_n(z), \quad n=0,1,2,...$$

$$D_{-1}(z) = (\pi/2)^{\frac{1}{2}} e^{z^2/4} Erfc(2^{-\frac{1}{2}}z)$$

$$D_{\frac{1}{2}}(z) = (\frac{1}{2}z/\pi)^{\frac{1}{2}}K_{\frac{1}{4}}(z^2/4)$$

Error integrals:

$$\begin{aligned} & \operatorname{Erf}(z) = 2\pi^{-\frac{1}{2}} \int_{0}^{z} e^{-t^{2}} dt = 2\pi^{-\frac{1}{2}} z_{1}^{2} F_{1}(\frac{1}{2}; \frac{3}{2}; -z^{2}) = 2(\pi z)^{-\frac{1}{2}} e^{-z^{2}/2} M_{-\frac{1}{4}, \frac{1}{4}}(z^{2}) \\ & \operatorname{Erfc}(z) = 1 - \operatorname{Erf}(z) = 2\pi^{-\frac{1}{2}} \int_{z}^{\infty} e^{-t^{2}} dt = (\pi z)^{-\frac{1}{2}} e^{-z^{2}/2} W_{-\frac{1}{4}, \frac{1}{4}}(z^{2}) = \pi^{-\frac{1}{2}} \Gamma(\frac{1}{2}, z^{2}) \\ & \operatorname{Erf}(x^{\frac{1}{2}} e^{i\pi/4}) = 2^{\frac{1}{2}} e^{i\pi/4} [C(x) - i S(x)] \\ & \operatorname{Erfc}(x^{\frac{1}{2}} e^{i\pi/4}) = 1 - C(x) - S(x) - i [C(x) - S(x)] \end{aligned}$$

Fresnel's integrals:

$$C(x) = (2\pi)^{-\frac{1}{2}} \int_{0}^{x} t^{-\frac{1}{2}} \cos t \, dt; \quad S(x) = (2\pi)^{-\frac{1}{2}} \int_{0}^{x} t^{-\frac{1}{2}} \sin t \, dt$$

Exponential integral:

$$-\text{Ei}(-z) = \int_{z}^{\infty} t^{-1} e^{-t} dt = -\gamma - \log z - \sum_{n=1}^{\infty} \frac{(-z)^{n}}{n \cdot n!} = z^{-\frac{1}{2}} e^{-z/2} W_{-\frac{1}{2},0}(z) = \Gamma(0,z),$$

$$-\pi < \arg z < \pi$$

$$\begin{split} \overline{Ei}(x) &= \frac{1}{2} [Ei(x+i0) + Ei(x-i0)] = -P.V. \int_{-x}^{\infty} t^{-1} e^{-t} dt \\ &= \gamma + \log x + \sum_{n=1}^{\infty} \frac{x^n}{n \cdot n!}, \quad x > 0 \end{split}$$

$$Ei(-ix) = Ci(x) - isi(x); \overline{Ei}(ix) = Ci(x) + i\pi + isi(x)$$

Sine and cosine integral:

$$\begin{aligned} \text{Si}(x) &= \int_{0}^{x} \text{t}^{-1} \sin t \, \text{dt}; \quad \text{si}(x) = -\int_{x}^{\infty} \text{t}^{-1} \sin t \, \text{dt} = \text{Si}(x) - \frac{\pi}{2} \\ &= \frac{i}{2} \left[ \text{Ei}(-ix) - \text{Ei}(ix) \right] \end{aligned}$$

$$\text{Ci}(x) &= -\int_{x}^{\infty} \text{t}^{-1} \cos t \, \text{dt} = \frac{1}{2} \left[ \text{Ei}(-ix) + \text{Ei}(ix) \right] = \gamma + \log x + \sum_{n=1}^{\infty} \frac{(-1)^{n} x^{2n}}{2n(2n)!}$$

Incomplete gamma function:

$$\gamma(\alpha,z) = \int_{0}^{z} t^{\alpha-1} e^{-t} dt = \frac{1}{\alpha} z^{\alpha} {}_{1}F_{1}(\alpha;\alpha+1;-z)$$

$$\Gamma(\alpha,z) = \Gamma(\alpha) - \gamma(\alpha,z) = \int_{z}^{\infty} t^{\alpha-1} e^{-t} dt = z^{(\alpha-1)/2} e^{-z/2} W_{(\alpha-1)/2,\alpha/2}(z)$$

$$\Gamma(\frac{1}{2},z^{2}) = \pi^{\frac{1}{2}} \text{Erfc}(z); \quad \Gamma(0,z) = -\text{Ei}(-z); \quad \gamma(\frac{1}{2},z^{2}) = \pi^{\frac{1}{2}} \text{Erf}(z)$$

# 14. Elliptic integrals and theta functions

Complete elliptic integrals:

$$K(k) = \int_{0}^{\pi/2} (1 - k^{2} \sin^{2} t)^{-\frac{1}{2}} dt = \frac{\pi}{2} 2^{F_{1}(\frac{1}{2}, \frac{1}{2}; 1; k^{2})}$$

$$E(k) = \int_{0}^{\pi/2} (1 - k^{2} \sin^{2} t)^{\frac{1}{2}} dt = \frac{\pi}{2} {}_{2}F_{1}(-\frac{1}{2}, \frac{1}{2}; 1; k^{2})$$

Theta functions:

$$\begin{aligned} \theta_{1}(v,t) &= (-it)^{-\frac{1}{2}} \sum_{\Sigma} (-1)^{n} \exp[-i\pi(v+n-\frac{1}{2})^{2}t^{-1}] \\ \theta_{2}(v,t) &= (-it)^{-\frac{1}{2}} \sum_{\Sigma}^{\infty} (-1)^{n} \exp[-i\pi(v+n)^{2}t^{-1}] \\ \theta_{3}(v,t) &= (-it)^{-\frac{1}{2}} \sum_{\Sigma} \exp[-i\pi(v+n)^{2}t^{-1}] \\ \theta_{4}(v,t) &= (-it)^{-\frac{1}{2}} \sum_{\Sigma} \exp[-i\pi(v+n-\frac{1}{2})^{2}t^{-1}] \end{aligned}$$

	Name of the Function	Listed under
C(x)	Fresnel's integral	13
Ci(x)	Cosine integral	13
$C_n^{\alpha}(\mathbf{x})$	Gegenbauer's polynomial	2
$D_{\alpha}(x)$	Parabolic cylinder function	13
E(k)	Complete elliptic integral	14
Ei(-x) Ei(x)	Exponential integrals	13
Erf(z) Erfc(z)	Error integrals	13
<b>E</b> <sub>α</sub> (z)	Anger-Weber function	8
$m^{\mathbf{F}}$ n	Hypergeometric function	11, 12, 13
He <sub>n</sub> (x)	Hermite's polynomial	2
$H_{\alpha}^{(1,2)}(x)$	Hankel's functions	6
H <sub>a</sub> (z)	Struve's function	9
I <sub>a</sub> (z)	Modified Bessel function	7
J <sub>a</sub> (z)	Bessel's function	6
<b>J</b> <sub>a</sub> (z)	Anger-Weber function	8
K(k <b>)</b>	Complete elliptic integral	14
K <sub>q</sub> (z)	Modified Hankel function	. 7
$L_n^{\alpha}(\mathbf{x})$	Laguerre's polynomial	2
$\mathbf{L}_{\mathbf{a}}(z)$	Struve's function	9
$M_{\alpha,\beta}^{(z)}$	Whittaker's functions	13
$P_{n}(x)$	Legendre's polynomials	2
$P_n^{(\alpha,\beta)}(x)$	Jacobi's polynomials	2

Symbol	Name of the Function	Listed under
$P_{\alpha}^{\beta}(z)$ $P_{\alpha}^{\beta}(x)$	Legendre functions	5
$Q_{\alpha}^{\beta}(z)$ $Q_{\alpha}^{\beta}(x)$	Legendre functions	5
S(x)	Fresnel's integral	13
si(x) Si(x)	Sine integrals	13
s <sub>α,β</sub> (z) S <sub>α,β</sub> (z)	Lommel's function	10
T <sub>n</sub> (x) U <sub>n</sub> (x)	Chebycheff's polynomials	2
υ <sub>α</sub> (w,z) <sub>να</sub> (w,z)	Lommel's function of two variables	10
Wα,β <sup>(z)</sup>	Whittaker's function	13
$Y_{\alpha}(z)$	Neumann's function	6
B(x,y)	Beta function	3
$\Gamma(z)$	Gamma function	. 3
Γ(α,z) γ(α,z)	Incomplete gamma functions	13
ψ(z)	Psi function	3
$\theta_{\alpha}(v,t)$	Theta functions	14
ζ(s)	Riemann's zeta function	4
ζ(s,v)	Hurwitz's zeta function	4

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